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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-19 16:17:08	2032 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-08-19 16:17:08	2032 On 06/11/2025			Bond Future	1	200,000	Client	Sell
2025-08-19 17:09:03	2032 On 06/11/2025			Bond Future	1	1,718,300,000	Member	Sell
2025-08-19 17:28:25	2032 On 06/11/2025			Bond Future	1	6,800,000	Member	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	1,129,900,000	Member	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	157,800,000	Member	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	102,400,000	Member	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	84,000,000	Member	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	84,000,000	Client	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	1,129,900,000	Member	Sell
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	1,129,900,000	Client	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	102,400,000	Member	Sell
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	102,400,000	Client	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	157,800,000	Client	Buy
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	84,000,000	Member	Sell
2025-08-19 17:30:21	2032 On 06/11/2025			Bond Future	1	157,800,000	Member	Sell
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	7,100,000	Member	Sell
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	34,600,000	Member	Sell
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	34,600,000	Client	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	40,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	26,300,000	Member	Sell
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	59,300,000	Member	Sell
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	59,300,000	Client	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	69,200,000	Client	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	7,100,000	Client	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	69,200,000	Member	Sell
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	40,900,000	Client	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	69,200,000	Member	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	59,300,000	Member	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	40,900,000	Member	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	34,600,000	Member	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	26,300,000	Member	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	7,100,000	Member	Buy
2025-08-19 17:30:22	2032 On 06/11/2025			Bond Future	1	26,300,000	Client	Buy
2025-08-19 17:30:23	2032 On 06/11/2025			Bond Future	1	6,800,000	Member	Sell
2025-08-19 17:30:23	2032 On 06/11/2025			Bond Future	1	6,800,000	Client	Buy
Total for 2032 Bond Future					36	6,873,600,000		
2025-08-19 17:09:03	2037 On 06/11/2025			Bond Future	1	3,300,000	Member	Sell
2025-08-19 17:35:56	2037 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-08-19 17:37:50	2037 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-08-19 17:37:50	2037 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-08-19 17:37:50	2037 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-08-19 17:37:51	2037 On 06/11/2025			Bond Future	1	1,300,000	Client	Buy
2025-08-19 17:37:51	2037 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
Total for 2037 Bond Future					7	13,200,000		
2025-08-19 17:01:24	GOVI On 06/11/2025			GOVI	1	10,000	Member	Buy
2025-08-19 17:01:24	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
2025-08-19 17:05:20	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
2025-08-19 17:05:20	GOVI On 06/11/2025			GOVI	1	10,000	Member	Buy
2025-08-19 17:07:14	GOVI On 06/11/2025			GOVI	1	10,000	Client	Sell
2025-08-19 17:07:14	GOVI On 06/11/2025			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					6	60,000		
2025-08-19 17:09:03	R033 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-08-19 17:34:42	R033 On 06/11/2025			Bond Future	1	90,900,000	Member	Buy
2025-08-19 17:35:17	R033 On 06/11/2025			Bond Future	1	9,100,000	Member	Buy
2025-08-19 17:35:17	R033 On 06/11/2025			Bond Future	1	90,900,000	Client	Buy
2025-08-19 17:35:17	R033 On 06/11/2025			Bond Future	1	9,100,000	Member	Sell
2025-08-19 17:35:17	R033 On 06/11/2025			Bond Future	1	90,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-19 17:35:17	R033 On 06/11/2025			Bond Future	1	9,100,000	Client	Buy
Total for R033 Bond Future					7	400,000,000		
2025-08-19 11:59:13	R035 On 07/05/2026	10.21	Put	Bond Future	1	35,000,000	Member	Buy
2025-08-19 11:59:13	R035 On 07/05/2026	10.21	Put	Bond Future	1	35,000,000	Member	Sell
2025-08-19 11:59:13	R035 On 07/05/2026	9.71	Call	Bond Future	1	35,000,000	Member	Sell
2025-08-19 11:59:13	R035 On 07/05/2026	9.71	Call	Bond Future	1	35,000,000	Member	Buy
2025-08-19 11:59:13	R035 On 07/05/2026	10.71	Put	Bond Future	1	35,000,000	Member	Sell
2025-08-19 11:59:13	R035 On 07/05/2026	10.71	Put	Bond Future	1	35,000,000	Member	Buy
2025-08-19 12:08:30	R035 On 07/05/2026	9.71	Call	Bond Future	1	35,000,000	Member	Buy
2025-08-19 12:08:30	R035 On 07/05/2026	9.71	Call	Bond Future	1	35,000,000	Member	Sell
2025-08-19 12:08:45	R035 On 07/05/2026	10.21	Put	Bond Future	1	35,000,000	Member	Sell
2025-08-19 12:08:45	R035 On 07/05/2026	10.21	Put	Bond Future	1	35,000,000	Member	Buy
2025-08-19 12:09:05	R035 On 07/05/2026	10.71	Put	Bond Future	1	35,000,000	Member	Buy
2025-08-19 12:09:05	R035 On 07/05/2026	10.71	Put	Bond Future	1	35,000,000	Member	Sell
2025-08-19 15:11:20	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-08-19 15:16:13	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-08-19 15:16:26	R035 On 06/11/2025			Bond Future	1	10,000,000	Client	Buy
2025-08-19 15:16:26	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-08-19 15:55:33	R035 On 07/05/2026	9.71	Call	Bond Future	1	35,000,000	Member	Buy
2025-08-19 15:55:33	R035 On 07/05/2026	9.71	Call	Bond Future	1	35,000,000	Client	Sell
2025-08-19 15:55:43	R035 On 07/05/2026	10.21	Put	Bond Future	1	35,000,000	Member	Sell
2025-08-19 15:55:43	R035 On 07/05/2026	10.21	Put	Bond Future	1	35,000,000	Client	Buy
2025-08-19 15:55:50	R035 On 07/05/2026	10.71	Put	Bond Future	1	35,000,000	Member	Buy
2025-08-19 15:55:50	R035 On 07/05/2026	10.71	Put	Bond Future	1	35,000,000	Client	Sell
2025-08-19 17:09:03	R035 On 06/11/2025			Bond Future	1	131,800,000	Member	Sell
2025-08-19 17:31:31	R035 On 06/11/2025			Bond Future	1	26,200,000	Member	Buy
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	78,500,000	Member	Buy
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	27,100,000	Member	Buy
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	26,200,000	Member	Sell
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	27,100,000	Member	Sell
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	27,100,000	Client	Buy
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	78,500,000	Member	Sell
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	78,500,000	Client	Buy
2025-08-19 17:33:19	R035 On 06/11/2025			Bond Future	1	26,200,000	Client	Buy
Total for R035 Bond Future					32	1,197,200,000		
2025-08-19 10:06:40	R210 On 06/11/2025			Bond Future	1	1,600,000	Member	Buy
2025-08-19 10:23:07	R210 On 06/11/2025			Bond Future	1	300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-19 10:23:44	R210 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-08-19 10:23:44	R210 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-08-19 10:23:44	R210 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-08-19 10:23:45	R210 On 06/11/2025			Bond Future	1	900,000	Client	Sell
2025-08-19 10:23:45	R210 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-08-19 10:23:45	R210 On 06/11/2025			Bond Future	1	300,000	Client	Sell
2025-08-19 10:23:45	R210 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-08-19 10:23:45	R210 On 06/11/2025			Bond Future	1	900,000	Member	Buy
Total for R210 Bond Future					10	6,400,000		
Grand Total for all Instruments					98	8,490,460,000		