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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-08 10:28:10	2029 On 06/11/2025			Bond Future	1	25,000,000	Member	Sell
2025-09-08 10:49:16	2029 On 06/11/2025			Bond Future	1	4,900,000	Member	Buy
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	9,100,000	Member	Buy
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	7,300,000	Member	Buy
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	3,700,000	Member	Buy
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	4,900,000	Member	Sell
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	9,100,000	Client	Buy
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	3,700,000	Member	Sell
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	3,700,000	Client	Buy
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	7,300,000	Member	Sell
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	4,900,000	Client	Buy
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	9,100,000	Member	Sell
2025-09-08 10:49:56	2029 On 06/11/2025			Bond Future	1	7,300,000	Client	Buy
Total for 2029 Bond Future					13	100,000,000		
2025-09-08 09:24:53	2030 On 05/02/2026			Bond Future	1	83,200,000	Member	Sell
2025-09-08 09:25:35	2030 On 05/02/2026			Bond Future	1	5,400,000	Member	Buy
2025-09-08 10:15:50	2030 On 06/11/2025			Bond Future	1	1,600,000	Member	Sell
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	3,400,000	Client	Buy
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	7,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	7,500,000	Member	Sell
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	7,500,000	Member	Buy
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	3,400,000	Member	Buy
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	3,400,000	Member	Sell
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-09-08 10:23:14	2030 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	5,400,000	Client	Buy
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	5,400,000	Member	Sell
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	28,400,000	Member	Buy
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	37,500,000	Member	Buy
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	37,500,000	Client	Buy
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	28,400,000	Member	Sell
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	28,400,000	Client	Buy
2025-09-08 10:23:15	2030 On 05/02/2026			Bond Future	1	37,500,000	Member	Sell
2025-09-08 10:31:41	2030 On 06/11/2025			Bond Future	1	1,600,000	Client	Buy
Total for 2030 Bond Future					21	336,000,000		
2025-09-08 07:57:00	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-09-08 09:48:32	2032 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
Total for 2032 Bond Future					2	2,000,000		
2025-09-08 09:57:57	2033 On 06/11/2025			Bond Future	1	13,900,000	Member	Sell
2025-09-08 09:59:50	2033 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	2,800,000	Member	Buy
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	9,200,000	Member	Buy
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	1,900,000	Client	Buy
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	2,800,000	Client	Buy
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	2,800,000	Member	Sell
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	9,200,000	Member	Sell
2025-09-08 10:22:05	2033 On 06/11/2025			Bond Future	1	9,200,000	Client	Buy
2025-09-08 11:41:04	2033 On 06/11/2025			Bond Future	1	242,700,000	Member	Sell
2025-09-08 11:42:09	2033 On 06/11/2025			Bond Future	1	1,100,000	Member	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	3,700,000	Member	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	9,600,000	Member	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	2,500,000	Member	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	9,600,000	Member	Sell
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	3,700,000	Member	Sell
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	46,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	9,600,000 Client	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	2,500,000 Member	Sell
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	3,700,000 Client	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	12,700,000 Member	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	46,500,000 Member	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	12,700,000 Client	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	46,500,000 Member	Sell
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	2,500,000 Client	Buy
2025-09-08 11:48:54	2033 On 06/11/2025			Bond Future	1	12,700,000 Member	Sell
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	400,000 Member	Sell
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	10,700,000 Member	Sell
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	400,000 Client	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	85,900,000 Member	Sell
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	9,200,000 Member	Sell
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	2,600,000 Client	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	10,700,000 Client	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	9,200,000 Client	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	85,900,000 Client	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	2,600,000 Member	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	400,000 Member	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	85,900,000 Member	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	9,200,000 Member	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	10,700,000 Member	Buy
2025-09-08 11:48:55	2033 On 06/11/2025			Bond Future	1	2,600,000 Member	Sell
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	3,300,000 Member	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	30,400,000 Member	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	11,900,000 Member	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	200,000 Member	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	600,000 Member	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	11,400,000 Member	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	600,000 Member	Sell
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	11,400,000 Member	Sell
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	11,900,000 Client	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	200,000 Member	Sell
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	30,400,000 Member	Sell
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	200,000 Client	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	11,400,000 Client	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	30,400,000 Client	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	3,300,000 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	600,000	Client	Buy
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	11,900,000	Member	Sell
2025-09-08 11:48:56	2033 On 06/11/2025			Bond Future	1	3,300,000	Client	Buy
2025-09-08 11:48:57	2033 On 06/11/2025			Bond Future	1	1,100,000	Client	Buy
2025-09-08 11:48:57	2033 On 06/11/2025			Bond Future	1	1,100,000	Member	Sell
Total for 2033 Bond Future					62	1,026,400,000		
2025-09-08 12:02:10	2037 On 06/11/2025			Bond Future	1	55,500,000	Member	Sell
2025-09-08 14:17:12	2037 On 06/11/2025			Bond Future	1	16,200,000	Member	Buy
2025-09-08 14:18:10	2037 On 06/11/2025			Bond Future	1	39,300,000	Member	Buy
2025-09-08 14:18:10	2037 On 06/11/2025			Bond Future	1	16,200,000	Member	Sell
2025-09-08 14:18:10	2037 On 06/11/2025			Bond Future	1	39,300,000	Client	Buy
2025-09-08 14:18:10	2037 On 06/11/2025			Bond Future	1	16,200,000	Client	Buy
2025-09-08 14:18:10	2037 On 06/11/2025			Bond Future	1	39,300,000	Member	Sell
2025-09-08 15:34:10	2037 On 06/11/2025			Bond Future	1	226,600,000	Member	Buy
2025-09-08 15:40:34	2037 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-08 15:40:34	2037 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-08 15:50:49	2037 On 06/11/2025			Bond Future	1	226,600,000	Member	Sell
2025-09-08 15:59:19	2037 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-08 15:59:19	2037 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-08 16:33:12	2037 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-08 16:33:12	2037 On 06/11/2025			Bond Future	1	300,000	Client	Sell
2025-09-08 17:05:22	2037 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-09-08 17:34:23	2037 On 06/11/2025			Bond Future	1	900,000	Client	Buy
2025-09-08 17:49:04	2037 On 06/11/2025			Bond Future	1	226,600,000	Member	Buy
2025-09-08 17:49:04	2037 On 06/11/2025			Bond Future	1	226,600,000	Client	Sell
Total for 2037 Bond Future					19	1,132,000,000		
2025-09-08 12:02:10	2040 On 06/11/2025			Bond Future	1	20,700,000	Member	Sell
2025-09-08 14:13:56	2040 On 06/11/2025			Bond Future	1	20,700,000	Client	Buy
2025-09-08 15:23:55	2040 On 06/11/2025			Bond Future	1	4,800,000	Member	Sell
2025-09-08 15:23:55	2040 On 06/11/2025			Bond Future	1	4,800,000	Member	Buy
2025-09-08 16:00:25	2040 On 06/11/2025			Bond Future	1	4,800,000	Member	Sell
2025-09-08 16:14:49	2040 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-09-08 16:31:41	2040 On 06/11/2025			Bond Future	1	4,000,000	Member	Buy
2025-09-08 16:31:41	2040 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-09-08 16:31:41	2040 On 06/11/2025			Bond Future	1	4,000,000	Client	Buy
2025-09-08 16:31:41	2040 On 06/11/2025			Bond Future	1	800,000	Client	Buy
2025-09-08 16:31:41	2040 On 06/11/2025			Bond Future	1	4,000,000	Member	Sell
2025-09-08 17:04:28	2040 On 06/11/2025			Bond Future	1	500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-08 17:05:22	2040 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-09-08 17:09:38	2040 On 06/11/2025			Bond Future	1	500,000	Client	Buy
2025-09-08 17:34:38	2040 On 06/11/2025			Bond Future	1	600,000	Client	Buy
Total for 2040 Bond Future					15	72,400,000		
2025-09-08 15:40:34	2044 On 06/11/2025			Bond Future	1	2,100,000	Member	Sell
2025-09-08 15:40:34	2044 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-09-08 15:59:34	2044 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-09-08 16:14:31	2044 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-09-08 16:32:18	2044 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-08 16:32:18	2044 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-08 16:32:18	2044 On 06/11/2025			Bond Future	1	2,000,000	Client	Sell
2025-09-08 16:32:18	2044 On 06/11/2025			Bond Future	1	100,000	Client	Sell
2025-09-08 16:32:18	2044 On 06/11/2025			Bond Future	1	100,000	Member	Buy
Total for 2044 Bond Future					9	12,600,000		
2025-09-08 15:34:10	2050 On 06/11/2025			Bond Future	1	41,800,000	Member	Buy
2025-09-08 15:50:37	2050 On 06/11/2025			Bond Future	1	41,800,000	Member	Sell
2025-09-08 17:49:29	2050 On 06/11/2025			Bond Future	1	41,800,000	Member	Buy
2025-09-08 17:49:29	2050 On 06/11/2025			Bond Future	1	41,800,000	Client	Sell
Total for 2050 Bond Future					4	167,200,000		
2025-09-08 10:58:46	GOVI On 06/11/2025			GOVI	1	20,000	Member	Sell
2025-09-08 10:58:46	GOVI On 06/11/2025			GOVI	1	20,000	Member	Buy
2025-09-08 11:42:46	GOVI On 06/11/2025			GOVI	1	20,000	Member	Sell
2025-09-08 11:42:46	GOVI On 06/11/2025			GOVI	1	20,000	Client	Buy
Total for GOVI GOVI					4	80,000		
2025-09-08 12:02:10	R033 On 06/11/2025			Bond Future	1	5,900,000	Member	Sell
2025-09-08 14:16:01	R033 On 06/11/2025			Bond Future	1	5,900,000	Client	Buy
Total for R033 Bond Future					2	11,800,000		
2025-09-08 17:04:28	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-08 17:11:41	R035 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
Total for R035 Bond Future					2	4,000,000		
2025-09-08 15:23:55	R038 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-09-08 15:23:55	R038 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy
2025-09-08 16:00:08	R038 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-09-08 16:14:43	R038 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-09-08 16:29:18	R038 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-08 16:29:18	R038 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-09-08 16:29:18	R038 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
2025-09-08 16:29:18	R038 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-08 16:29:18	R038 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
Total for R038 Bond Future					9	18,000,000		
2025-09-08 17:05:22	R053 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-08 17:35:52	R053 On 06/11/2025			Bond Future	1	300,000	Client	Buy
Total for R053 Bond Future					2	600,000		
2025-09-08 14:54:46	R186 On 06/11/2025			Bond Future	1	210,000,000	Member	Sell
2025-09-08 14:57:58	R186 On 06/11/2025			Bond Future	1	210,000,000	Client	Buy
Total for R186 Bond Future					2	420,000,000		
2025-09-08 15:40:34	R209 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-08 15:40:34	R209 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-08 15:58:58	R209 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-08 16:17:16	R209 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-08 16:26:18	R209 On 06/11/2025			Bond Future	1	300,000	Client	Sell
2025-09-08 16:26:18	R209 On 06/11/2025			Bond Future	1	300,000	Member	Buy
Total for R209 Bond Future					6	1,800,000		
2025-09-08 15:40:34	R248 On 06/11/2025			Bond Future	1	6,200,000	Member	Sell
2025-09-08 15:40:34	R248 On 06/11/2025			Bond Future	1	6,200,000	Member	Buy
2025-09-08 15:59:51	R248 On 06/11/2025			Bond Future	1	6,200,000	Member	Buy
2025-09-08 16:14:37	R248 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	4,000,000	Member	Sell
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	4,000,000	Member	Buy
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	200,000	Client	Sell
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	4,000,000	Client	Sell
2025-09-08 16:27:34	R248 On 06/11/2025			Bond Future	1	2,000,000	Client	Sell
Total for R248 Bond Future					12	37,200,000		
Grand Total for all Instruments					184	3,342,080,000		