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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-30 15:21:27	2030 On 06/11/2025			Bond Future	1	6,000,000	Member	Sell
2025-09-30 16:52:19	2030 On 06/11/2025			Bond Future	1	6,000,000	Client	Buy
Total for 2030 Bond Future					2	12,000,000		
2025-09-30 16:30:19	2032 On 06/11/2025			Bond Future	1	5,300,000	Member	Sell
2025-09-30 16:33:10	2032 On 06/11/2025			Bond Future	1	3,300,000	Member	Buy
2025-09-30 16:33:46	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-30 16:33:46	2032 On 06/11/2025			Bond Future	1	3,300,000	Client	Buy
2025-09-30 16:33:46	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-30 16:33:46	2032 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-09-30 16:33:46	2032 On 06/11/2025			Bond Future	1	3,300,000	Member	Sell
Total for 2032 Bond Future					7	21,200,000		
2025-09-30 10:20:10	2037 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-09-30 10:21:55	2037 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-09-30 10:22:13	2037 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-09-30 10:22:13	2037 On 06/11/2025			Bond Future	1	10,000,000	Client	Buy
Total for 2037 Bond Future					4	40,000,000		
2025-09-30 08:01:05	2040 On 06/11/2025			Bond Future	1	30,300,000	Member	Buy
2025-09-30 11:01:25	2040 On 06/11/2025			Bond Future	1	154,800,000	Member	Buy
2025-09-30 11:26:53	2040 On 06/11/2025			Bond Future	1	400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	5,400,000	Member	Buy
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	9,900,000	Member	Sell
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	5,400,000	Member	Sell
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	3,900,000	Member	Sell
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	3,900,000	Member	Buy
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	5,400,000	Client	Sell
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	9,900,000	Member	Buy
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	9,900,000	Client	Sell
2025-09-30 11:30:29	2040 On 06/11/2025			Bond Future	1	3,900,000	Client	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,100,000	Member	Buy
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,500,000	Client	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	3,100,000	Client	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,600,000	Client	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,600,000	Member	Buy
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	2,000,000	Client	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,100,000	Client	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	3,100,000	Member	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	3,100,000	Member	Buy
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	800,000	Client	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,600,000	Member	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-09-30 11:30:30	2040 On 06/11/2025			Bond Future	1	1,100,000	Member	Sell
2025-09-30 11:30:31	2040 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-09-30 11:30:31	2040 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-09-30 11:30:31	2040 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-09-30 11:30:31	2040 On 06/11/2025			Bond Future	1	600,000	Client	Sell
2025-09-30 11:30:31	2040 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-09-30 11:34:42	2040 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	98,000,000	Member	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	30,100,000	Member	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	23,000,000	Member	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	1,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	900,000 Client	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	30,100,000 Member	Buy
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	1,900,000 Member	Buy
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	98,000,000 Client	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	30,100,000 Client	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	900,000 Member	Buy
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	900,000 Client	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	900,000 Member	Buy
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	23,000,000 Client	Sell
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	23,000,000 Member	Buy
2025-09-30 11:37:48	2040 On 06/11/2025			Bond Future	1	98,000,000 Member	Buy
2025-09-30 16:30:19	2040 On 06/11/2025			Bond Future	1	113,700,000 Member	Buy
2025-09-30 16:34:49	2040 On 06/11/2025			Bond Future	1	1,600,000 Member	Sell
2025-09-30 16:36:03	2040 On 06/11/2025			Bond Future	1	37,300,000 Member	Sell
2025-09-30 16:36:03	2040 On 06/11/2025			Bond Future	1	20,500,000 Member	Sell
2025-09-30 16:36:03	2040 On 06/11/2025			Bond Future	1	20,500,000 Member	Buy
2025-09-30 16:36:03	2040 On 06/11/2025			Bond Future	1	37,300,000 Member	Buy
2025-09-30 16:36:03	2040 On 06/11/2025			Bond Future	1	37,300,000 Client	Sell
2025-09-30 16:36:03	2040 On 06/11/2025			Bond Future	1	20,500,000 Client	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	7,300,000 Member	Buy
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	14,800,000 Member	Buy
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	4,100,000 Client	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	5,700,000 Member	Buy
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	7,300,000 Client	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	14,800,000 Member	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	11,400,000 Member	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	7,300,000 Member	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	5,800,000 Member	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	5,700,000 Member	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	4,100,000 Member	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	5,800,000 Member	Buy
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	2,800,000 Member	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	4,100,000 Member	Buy
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	2,800,000 Client	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	14,800,000 Client	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	11,400,000 Client	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	11,400,000 Member	Buy
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	5,700,000 Client	Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	2,800,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-30 16:36:04	2040 On 06/11/2025			Bond Future	1	5,800,000	Client	Sell
2025-09-30 16:36:05	2040 On 06/11/2025			Bond Future	1	1,600,000	Client	Sell
2025-09-30 16:36:05	2040 On 06/11/2025			Bond Future	1	2,400,000	Member	Sell
2025-09-30 16:36:05	2040 On 06/11/2025			Bond Future	1	1,600,000	Member	Buy
2025-09-30 16:36:05	2040 On 06/11/2025			Bond Future	1	2,400,000	Member	Buy
2025-09-30 16:36:05	2040 On 06/11/2025			Bond Future	1	2,400,000	Client	Sell
Total for 2040 Bond Future					87	1,195,200,000		
2025-09-30 16:36:45	GOVI On 06/11/2025			GOVI	1	10,000	Member	Buy
2025-09-30 16:37:55	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
Total for GOVI GOVI					2	20,000		
2025-09-30 08:59:08	R035 On 05/02/2026	8.85	Call	Bond Future	1	1,600,000,000	Member	Buy
2025-09-30 08:59:08	R035 On 05/02/2026	9.25	Put	Bond Future	1	1,600,000,000	Member	Sell
2025-09-30 10:35:39	R035 On 05/02/2026	8.85	Call	Bond Future	1	3,400,000	Member	Sell
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	1,068,100,000	Member	Sell
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	396,400,000	Member	Sell
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	71,200,000	Member	Sell
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	1,068,100,000	Member	Buy
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	1,068,100,000	Client	Sell
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	396,400,000	Member	Buy
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	396,400,000	Client	Sell
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	71,200,000	Member	Buy
2025-09-30 11:12:42	R035 On 05/02/2026	8.85	Call	Bond Future	1	71,200,000	Client	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	22,400,000	Member	Buy
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	22,400,000	Client	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	12,200,000	Member	Buy
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	12,200,000	Client	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	12,200,000	Member	Buy
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	12,200,000	Client	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	7,900,000	Member	Buy
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	7,900,000	Client	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	22,400,000	Member	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	12,200,000	Member	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	12,200,000	Member	Sell
2025-09-30 11:12:43	R035 On 05/02/2026	8.85	Call	Bond Future	1	7,900,000	Member	Sell
2025-09-30 11:12:44	R035 On 05/02/2026	8.85	Call	Bond Future	1	6,200,000	Member	Sell
2025-09-30 11:12:44	R035 On 05/02/2026	8.85	Call	Bond Future	1	6,200,000	Member	Buy
2025-09-30 11:12:44	R035 On 05/02/2026	8.85	Call	Bond Future	1	6,200,000	Client	Sell
2025-09-30 11:12:44	R035 On 05/02/2026	8.85	Call	Bond Future	1	3,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-30 11:12:44	R035 On 05/02/2026	8.85	Call	Bond Future	1	3,400,000	Client	Sell
2025-09-30 11:17:53	R035 On 05/02/2026	9.25	Put	Bond Future	1	3,400,000	Member	Buy
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	1,068,100,000	Member	Buy
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	71,200,000	Member	Buy
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	22,400,000	Member	Buy
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	396,400,000	Member	Buy
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	1,068,100,000	Member	Sell
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	1,068,100,000	Client	Buy
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	396,400,000	Member	Sell
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	396,400,000	Client	Buy
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	71,200,000	Member	Sell
2025-09-30 11:21:24	R035 On 05/02/2026	9.25	Put	Bond Future	1	71,200,000	Client	Buy
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	22,400,000	Member	Sell
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	22,400,000	Client	Buy
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	12,200,000	Member	Sell
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	12,200,000	Client	Buy
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	12,200,000	Member	Sell
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	12,200,000	Client	Buy
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	7,900,000	Member	Sell
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	7,900,000	Client	Buy
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	12,200,000	Member	Buy
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	12,200,000	Member	Buy
2025-09-30 11:21:25	R035 On 05/02/2026	9.25	Put	Bond Future	1	7,900,000	Member	Buy
2025-09-30 11:21:26	R035 On 05/02/2026	9.25	Put	Bond Future	1	6,200,000	Member	Buy
2025-09-30 11:21:26	R035 On 05/02/2026	9.25	Put	Bond Future	1	6,200,000	Member	Sell
2025-09-30 11:21:26	R035 On 05/02/2026	9.25	Put	Bond Future	1	6,200,000	Client	Buy
2025-09-30 11:21:26	R035 On 05/02/2026	9.25	Put	Bond Future	1	3,400,000	Member	Sell
2025-09-30 11:21:26	R035 On 05/02/2026	9.25	Put	Bond Future	1	3,400,000	Client	Buy
Total for R035 Bond Future					56	12,800,000,000		
2025-09-30 14:03:13	R209 On 06/11/2025			Bond Future	1	6,400,000	Member	Sell
2025-09-30 14:04:43	R209 On 06/11/2025			Bond Future	1	1,400,000	Member	Buy
2025-09-30 14:07:28	R209 On 06/11/2025			Bond Future	1	5,000,000	Member	Buy
2025-09-30 14:07:28	R209 On 06/11/2025			Bond Future	1	1,400,000	Member	Sell
2025-09-30 14:07:28	R209 On 06/11/2025			Bond Future	1	5,000,000	Client	Buy
2025-09-30 14:07:28	R209 On 06/11/2025			Bond Future	1	5,000,000	Member	Sell
2025-09-30 14:07:28	R209 On 06/11/2025			Bond Future	1	1,400,000	Client	Buy
2025-09-30 16:30:19	R209 On 06/11/2025			Bond Future	1	1,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-30 16:37:30	R209 On 06/11/2025			Bond Future	1	1,400,000	Client	Buy
Total for R209 Bond Future					9	28,400,000		
2025-09-30 10:59:57	R248 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-30 10:59:57	R248 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-30 17:39:24	R248 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-30 17:39:24	R248 On 06/11/2025			Bond Future	1	300,000	Client	Buy
Total for R248 Bond Future					4	1,200,000		
Grand Total for all Instruments					171	14,098,020,000		