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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/10/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-17 10:49:19	2030 On 06/11/2025			Bond Future	1	1,800,000	Member	Buy
2025-10-17 10:49:19	2030 On 05/02/2026			Bond Future	1	1,800,000	Member	Sell
2025-10-17 11:21:24	2030 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-10-17 11:25:02	2030 On 05/02/2026			Bond Future	1	1,800,000	Member	Buy
2025-10-17 13:24:34	2030 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-10-17 14:03:20	2030 On 06/11/2025			Bond Future	1	2,500,000	Member	Buy
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	5,000,000	Member	Buy
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	2,500,000	Member	Buy
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	2,500,000	Client	Buy
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	2,500,000	Member	Sell
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	5,000,000	Member	Sell
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	2,500,000	Client	Buy
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	5,000,000	Client	Buy
2025-10-17 14:03:44	2030 On 06/11/2025			Bond Future	1	2,500,000	Member	Sell
2025-10-17 17:44:13	2030 On 05/02/2026			Bond Future	1	90,600,000	Member	Buy
2025-10-17 17:53:11	2030 On 05/02/2026			Bond Future	1	90,600,000	Client	Sell
Total for 2030 Bond Future					16	228,400,000		
2025-10-17 07:10:14	2031 On 06/11/2025			Bond Future	1	68,000,000	Member	Buy
2025-10-17 07:10:14	2031 On 06/08/2026			Bond Future	1	68,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-17 07:12:18	2031 On 06/11/2025			Bond Future	1	29,700,000	Member	Sell
2025-10-17 07:23:17	2031 On 06/08/2026			Bond Future	1	29,700,000	Member	Buy
2025-10-17 09:10:59	2031 On 06/11/2025			Bond Future	1	21,700,000	Member	Buy
2025-10-17 09:10:59	2031 On 06/11/2025			Bond Future	1	21,700,000	Client	Sell
2025-10-17 09:10:59	2031 On 06/11/2025			Bond Future	1	16,600,000	Member	Sell
2025-10-17 09:10:59	2031 On 06/11/2025			Bond Future	1	21,700,000	Member	Sell
2025-10-17 09:10:59	2031 On 06/11/2025			Bond Future	1	16,600,000	Member	Buy
2025-10-17 09:10:59	2031 On 06/11/2025			Bond Future	1	16,600,000	Client	Sell
2025-10-17 09:15:55	2031 On 06/08/2026			Bond Future	1	16,600,000	Client	Buy
2025-10-17 09:15:55	2031 On 06/08/2026			Bond Future	1	16,600,000	Member	Sell
2025-10-17 09:15:55	2031 On 06/08/2026			Bond Future	1	16,600,000	Member	Buy
2025-10-17 09:15:56	2031 On 06/08/2026			Bond Future	1	21,700,000	Member	Buy
2025-10-17 09:15:56	2031 On 06/08/2026			Bond Future	1	21,700,000	Member	Sell
2025-10-17 09:15:56	2031 On 06/08/2026			Bond Future	1	21,700,000	Client	Buy
Total for 2031 Bond Future					16	425,200,000		
2025-10-17 10:49:19	2032 On 06/11/2025			Bond Future	1	67,700,000	Member	Buy
2025-10-17 10:49:19	2032 On 05/02/2026			Bond Future	1	67,700,000	Member	Sell
2025-10-17 11:20:58	2032 On 06/11/2025			Bond Future	1	67,700,000	Member	Sell
2025-10-17 11:48:22	2032 On 05/02/2026			Bond Future	1	67,700,000	Member	Buy
2025-10-17 15:33:55	2032 On 05/02/2026			Bond Future	1	3,100,000	Member	Sell
2025-10-17 15:40:06	2032 On 05/02/2026			Bond Future	1	3,100,000	Client	Buy
Total for 2032 Bond Future					6	277,000,000		
2025-10-17 10:49:19	2037 On 06/11/2025			Bond Future	1	23,400,000	Member	Buy
2025-10-17 10:49:19	2037 On 05/02/2026			Bond Future	1	23,400,000	Member	Sell
2025-10-17 11:23:31	2037 On 05/02/2026			Bond Future	1	23,400,000	Member	Buy
2025-10-17 11:35:27	2037 On 06/11/2025			Bond Future	1	23,400,000	Member	Sell
2025-10-17 17:44:13	2037 On 05/02/2026			Bond Future	1	25,400,000	Member	Buy
2025-10-17 17:51:10	2037 On 05/02/2026			Bond Future	1	25,400,000	Client	Sell
Total for 2037 Bond Future					6	144,400,000		
2025-10-17 10:23:30	GOVI On 06/11/2025			GOVI	1	2,770,000	Member	Sell
2025-10-17 10:23:30	GOVI On 06/11/2025			GOVI	1	2,770,000	Member	Buy
2025-10-17 10:23:30	GOVI On 05/02/2026			GOVI	1	2,770,000	Member	Sell
2025-10-17 10:23:31	GOVI On 05/02/2026			GOVI	1	2,770,000	Member	Buy
Total for GOVI GOVI					4	11,080,000		
2025-10-17 10:16:39	IGOV On 06/11/2025			Index Future	1	2,090,000	Member	Buy
2025-10-17 10:16:39	IGOV On 05/02/2026			Index Future	1	2,090,000	Member	Sell
2025-10-17 10:39:53	IGOV On 06/11/2025			Index Future	1	2,090,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-17 10:40:25	IGOV On 05/02/2026			Index Future	1	2,090,000	Client	Buy
Total for IGOV Index Future					4	8,360,000		
2025-10-17 10:49:19	R035 On 06/11/2025			Bond Future	1	2,600,000	Member	Buy
2025-10-17 10:49:19	R035 On 05/02/2026			Bond Future	1	2,600,000	Member	Sell
2025-10-17 11:19:17	R035 On 06/11/2025			Bond Future	1	2,600,000	Member	Sell
2025-10-17 11:23:59	R035 On 05/02/2026			Bond Future	1	2,600,000	Member	Buy
Total for R035 Bond Future					4	10,400,000		
2025-10-17 08:00:56	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-10-17 08:00:56	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Buy
2025-10-17 10:12:38	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Buy
2025-10-17 10:12:38	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-10-17 15:12:26	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-10-17 15:12:26	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Buy
Total for R186 Bond Future					6	600,000,000		
2025-10-17 10:49:19	R209 On 06/11/2025			Bond Future	1	80,000,000	Member	Buy
2025-10-17 10:49:19	R209 On 05/02/2026			Bond Future	1	80,000,000	Member	Sell
2025-10-17 11:18:01	R209 On 06/11/2025			Bond Future	1	80,000,000	Member	Sell
2025-10-17 11:23:00	R209 On 05/02/2026			Bond Future	1	80,000,000	Member	Buy
2025-10-17 17:44:13	R209 On 05/02/2026			Bond Future	1	13,800,000	Member	Buy
2025-10-17 17:50:04	R209 On 05/02/2026			Bond Future	1	13,800,000	Client	Sell
Total for R209 Bond Future					6	347,600,000		
2025-10-17 10:49:19	R213 On 06/11/2025			Bond Future	1	11,500,000	Member	Buy
2025-10-17 10:49:19	R213 On 05/02/2026			Bond Future	1	11,500,000	Member	Sell
2025-10-17 11:14:25	R213 On 06/11/2025			Bond Future	1	11,500,000	Member	Sell
2025-10-17 11:22:34	R213 On 05/02/2026			Bond Future	1	11,500,000	Member	Buy
Total for R213 Bond Future					4	46,000,000		
2025-10-17 10:49:19	R214 On 06/11/2025			Bond Future	1	33,000,000	Member	Buy
2025-10-17 10:49:19	R214 On 05/02/2026			Bond Future	1	33,000,000	Member	Sell
2025-10-17 11:13:49	R214 On 06/11/2025			Bond Future	1	33,000,000	Member	Sell
2025-10-17 11:22:08	R214 On 05/02/2026			Bond Future	1	33,000,000	Member	Buy
Total for R214 Bond Future					4	132,000,000		
Grand Total for all Instruments					76	2,230,440,000		