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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-04 09:40:21	2030 On 06/08/2026			Bond Future	1	2,300,000	Member	Buy
2025-12-04 09:40:21	2030 On 06/08/2026			Bond Future	1	80,100,000	Member	Sell
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	6,000,000	Member	Sell
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	4,800,000	Client	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	21,100,000	Member	Sell
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	6,000,000	Client	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	6,000,000	Member	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	4,800,000	Member	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	5,200,000	Member	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	21,100,000	Member	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	40,700,000	Member	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	40,700,000	Member	Sell
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	21,100,000	Client	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	5,200,000	Client	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	4,800,000	Member	Sell
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	40,700,000	Client	Buy
2025-12-04 11:55:52	2030 On 06/08/2026			Bond Future	1	5,200,000	Member	Sell
2025-12-04 11:55:53	2030 On 06/08/2026			Bond Future	1	2,300,000	Client	Buy
2025-12-04 11:55:53	2030 On 06/08/2026			Bond Future	1	2,300,000	Member	Sell
2025-12-04 17:16:06	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-04 17:16:26	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Sell
Total for 2030 Bond Future					21	420,400,000		
2025-12-04 14:28:01	2031 On 05/02/2026			Bond Future	1	20,000,000	Client	Buy
2025-12-04 14:28:01	2031 On 05/02/2026			Bond Future	1	20,000,000	Client	Sell
2025-12-04 14:28:59	2031 On 05/02/2026			Bond Future	1	6,500,000	Client	Sell
2025-12-04 14:28:59	2031 On 05/02/2026			Bond Future	1	6,500,000	Client	Buy
2025-12-04 14:33:26	2031 On 05/02/2026			Bond Future	1	400,000	Client	Sell
2025-12-04 14:33:26	2031 On 05/02/2026			Bond Future	1	400,000	Client	Buy
2025-12-04 14:35:29	2031 On 05/02/2026			Bond Future	1	12,500,000	Client	Buy
2025-12-04 14:35:29	2031 On 05/02/2026			Bond Future	1	12,500,000	Client	Sell
2025-12-04 14:36:08	2031 On 05/02/2026			Bond Future	1	2,700,000	Client	Buy
2025-12-04 14:36:08	2031 On 05/02/2026			Bond Future	1	2,700,000	Client	Sell
2025-12-04 14:36:56	2031 On 05/02/2026			Bond Future	1	7,900,000	Client	Buy
2025-12-04 14:36:56	2031 On 05/02/2026			Bond Future	1	7,900,000	Client	Sell
Total for 2031 Bond Future					12	100,000,000		
2025-12-04 16:16:12	2032 On 05/02/2026			Bond Future	1	25,000,000	Member	Buy
2025-12-04 17:03:55	2032 On 05/02/2026			Bond Future	1	25,000,000	Member	Sell
Total for 2032 Bond Future					2	50,000,000		
2025-12-04 15:39:12	2037 On 05/02/2026			Bond Future	1	300,000	Member	Buy
2025-12-04 15:39:12	2037 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2025-12-04 16:09:14	2037 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2025-12-04 16:16:12	2037 On 05/02/2026			Bond Future	1	30,000,000	Member	Buy
2025-12-04 16:18:14	2037 On 05/02/2026			Bond Future	1	30,000,000	Member	Sell
2025-12-04 16:44:10	2037 On 05/02/2026			Bond Future	1	300,000	Member	Buy
2025-12-04 16:47:12	2037 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2025-12-04 16:47:12	2037 On 05/02/2026			Bond Future	1	300,000	Client	Buy
Total for 2037 Bond Future					8	61,800,000		
2025-12-04 15:39:12	2040 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2025-12-04 15:39:12	2040 On 05/02/2026			Bond Future	1	500,000	Member	Buy
2025-12-04 16:09:40	2040 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2025-12-04 16:09:40	2040 On 05/02/2026			Bond Future	1	500,000	Member	Buy
2025-12-04 16:16:12	2040 On 05/02/2026			Bond Future	1	60,000,000	Member	Buy
2025-12-04 16:18:27	2040 On 05/02/2026			Bond Future	1	60,000,000	Member	Sell
2025-12-04 16:46:35	2040 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2025-12-04 16:46:35	2040 On 05/02/2026			Bond Future	1	500,000	Client	Buy
Total for 2040 Bond Future					8	123,000,000		
2025-12-04 15:39:12	2044 On 05/02/2026			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-04 15:39:12	2044 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2025-12-04 16:09:57	2044 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2025-12-04 16:42:50	2044 On 05/02/2026			Bond Future	1	300,000	Member	Buy
2025-12-04 16:47:41	2044 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2025-12-04 16:47:41	2044 On 05/02/2026			Bond Future	1	300,000	Client	Buy
Total for 2044 Bond Future					6	1,800,000		
2025-12-04 09:58:00	GOVI On 05/02/2026			GOVI	1	70,000	Member	Sell
2025-12-04 09:58:00	GOVI On 05/02/2026			GOVI	1	70,000	Client	Buy
Total for GOVI GOVI					2	140,000		
2025-12-04 10:03:00	IGOV On 05/02/2026			Index Future	1	70,000	Member	Sell
2025-12-04 10:03:00	IGOV On 05/02/2026			Index Future	1	70,000	Client	Buy
2025-12-04 10:07:00	IGOV On 05/02/2026			Index Future	1	100,000	Client	Buy
2025-12-04 10:07:00	IGOV On 05/02/2026			Index Future	1	100,000	Member	Sell
2025-12-04 10:07:00	IGOV On 05/02/2026			Index Future	1	70,000	Member	Buy
2025-12-04 10:07:00	IGOV On 05/02/2026			Index Future	1	70,000	Client	Sell
Total for IGOV Index Future					6	480,000		
2025-12-04 16:46:14	R035 On 07/05/2026			Bond Future	1	453,400,000	Member	Sell
2025-12-04 16:46:52	R035 On 07/05/2026			Bond Future	1	39,700,000	Member	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	89,700,000	Member	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	2,400,000	Member	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	76,800,000	Member	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	10,500,000	Member	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	19,500,000	Member	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	2,400,000	Member	Sell
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	1,400,000	Client	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	76,800,000	Client	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	10,500,000	Member	Sell
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	76,800,000	Member	Sell
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	89,700,000	Client	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	89,700,000	Member	Sell
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	19,500,000	Member	Sell
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	10,500,000	Client	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	2,400,000	Client	Buy
2025-12-04 16:50:58	R035 On 07/05/2026			Bond Future	1	19,500,000	Client	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	40,500,000	Client	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	8,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	4,600,000 Client	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	40,500,000 Member	Sell
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	99,600,000 Client	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	2,600,000 Member	Sell
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	8,400,000 Client	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	99,600,000 Member	Sell
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	2,600,000 Client	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	4,600,000 Member	Sell
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	40,500,000 Member	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	2,600,000 Member	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	8,400,000 Member	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	4,600,000 Member	Buy
2025-12-04 16:50:59	R035 On 07/05/2026			Bond Future	1	99,600,000 Member	Buy
2025-12-04 16:51:00	R035 On 07/05/2026			Bond Future	1	7,700,000 Member	Buy
2025-12-04 16:51:00	R035 On 07/05/2026			Bond Future	1	2,400,000 Member	Buy
2025-12-04 16:51:00	R035 On 07/05/2026			Bond Future	1	2,400,000 Member	Sell
2025-12-04 16:51:00	R035 On 07/05/2026			Bond Future	1	7,700,000 Member	Sell
2025-12-04 16:51:00	R035 On 07/05/2026			Bond Future	1	2,400,000 Client	Buy
2025-12-04 16:51:00	R035 On 07/05/2026			Bond Future	1	7,700,000 Client	Buy
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	400,000 Member	Sell
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	35,800,000 Client	Buy
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	35,800,000 Member	Buy
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	400,000 Member	Buy
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	11,400,000 Member	Buy
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	400,000 Client	Buy
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	11,400,000 Client	Buy
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	11,400,000 Member	Sell
2025-12-04 16:51:58	R035 On 07/05/2026			Bond Future	1	35,800,000 Member	Sell
2025-12-04 16:51:59	R035 On 07/05/2026			Bond Future	1	39,700,000 Client	Buy
2025-12-04 16:51:59	R035 On 07/05/2026			Bond Future	1	39,700,000 Member	Sell
2025-12-04 17:14:16	R035 On 05/02/2026			Bond Future	1	20,000,000 Member	Buy
2025-12-04 17:14:34	R035 On 05/02/2026			Bond Future	1	20,000,000 Member	Sell
Total for R035 Bond Future					54	1,853,600,000	
2025-12-04 15:39:12	R038 On 05/02/2026			Bond Future	1	100,000 Member	Sell
2025-12-04 15:39:12	R038 On 05/02/2026			Bond Future	1	100,000 Member	Buy
2025-12-04 16:10:41	R038 On 05/02/2026			Bond Future	1	100,000 Member	Sell
2025-12-04 16:43:32	R038 On 05/02/2026			Bond Future	1	100,000 Member	Buy
2025-12-04 16:47:03	R038 On 05/02/2026			Bond Future	1	100,000 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-04 16:47:03	R038 On 05/02/2026			Bond Future	1	100,000	Member	Sell
Total for R038 Bond Future					6	600,000		
2025-12-04 17:07:24	R053 On 05/02/2026			Bond Future	1	2,500,000	Member	Buy
2025-12-04 17:19:51	R053 On 05/02/2026			Bond Future	1	309,400,000	Member	Sell
2025-12-04 17:25:09	R053 On 05/02/2026			Bond Future	1	2,500,000	Client	Sell
2025-12-04 17:33:44	R053 On 05/02/2026			Bond Future	1	309,400,000	Client	Buy
Total for R053 Bond Future					4	623,800,000		
2025-12-04 09:33:05	R209 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2025-12-04 09:33:05	R209 On 06/08/2026			Bond Future	1	47,200,000	Member	Buy
2025-12-04 09:40:21	R209 On 06/08/2026			Bond Future	1	46,900,000	Member	Buy
2025-12-04 09:40:21	R209 On 06/08/2026			Bond Future	1	1,400,000	Member	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	2,800,000	Member	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	3,000,000	Member	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	12,400,000	Member	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	24,200,000	Member	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	3,000,000	Member	Buy
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	3,500,000	Client	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	24,200,000	Client	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	3,000,000	Client	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	2,800,000	Member	Buy
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	2,800,000	Client	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	12,400,000	Member	Buy
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	12,400,000	Client	Sell
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2025-12-04 11:51:05	R209 On 06/08/2026			Bond Future	1	24,200,000	Member	Buy
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	3,100,000	Member	Buy
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	12,400,000	Member	Buy
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	1,400,000	Client	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	2,900,000	Member	Buy
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	12,400,000	Client	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	23,600,000	Client	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	1,400,000	Member	Buy
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	3,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	3,500,000	Client	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	23,600,000	Member	Buy
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	2,900,000	Member	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	3,100,000	Member	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	12,400,000	Member	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	23,600,000	Member	Sell
2025-12-04 11:53:43	R209 On 06/08/2026			Bond Future	1	2,900,000	Client	Sell
2025-12-04 15:39:12	R209 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2025-12-04 15:39:12	R209 On 05/02/2026			Bond Future	1	200,000	Member	Buy
2025-12-04 16:08:54	R209 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2025-12-04 16:44:42	R209 On 05/02/2026			Bond Future	1	200,000	Member	Buy
2025-12-04 16:47:22	R209 On 05/02/2026			Bond Future	1	200,000	Client	Buy
2025-12-04 16:47:22	R209 On 05/02/2026			Bond Future	1	200,000	Member	Sell
Total for R209 Bond Future					44	377,600,000		
2025-12-04 11:31:27	R213 On 05/02/2026			Bond Future	1	221,100,000	Member	Sell
2025-12-04 16:17:09	R213 On 05/02/2026			Bond Future	1	221,100,000	Client	Buy
Total for R213 Bond Future					2	442,200,000		
2025-12-04 17:07:24	R214 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-12-04 17:23:33	R214 On 05/02/2026			Bond Future	1	1,000,000	Client	Sell
Total for R214 Bond Future					2	2,000,000		
2025-12-04 15:39:12	R248 On 05/02/2026			Bond Future	1	100,000	Member	Sell
2025-12-04 15:39:12	R248 On 05/02/2026			Bond Future	1	100,000	Member	Buy
2025-12-04 16:10:27	R248 On 05/02/2026			Bond Future	1	100,000	Member	Sell
2025-12-04 16:16:12	R248 On 05/02/2026			Bond Future	1	15,000,000	Member	Buy
2025-12-04 16:18:37	R248 On 05/02/2026			Bond Future	1	15,000,000	Member	Sell
2025-12-04 16:45:16	R248 On 05/02/2026			Bond Future	1	100,000	Member	Buy
2025-12-04 16:47:31	R248 On 05/02/2026			Bond Future	1	100,000	Client	Buy
2025-12-04 16:47:31	R248 On 05/02/2026			Bond Future	1	100,000	Member	Sell
2025-12-04 17:40:09	R248 On 05/02/2026			Bond Future	1	27,700,000	Member	Sell
2025-12-04 17:40:09	R248 On 05/02/2026			Bond Future	1	27,700,000	Member	Buy
Total for R248 Bond Future					10	86,000,000		
Grand Total for all Instruments					187	4,143,420,000		