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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 11/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-11 17:18:45	2030 On 06/11/2025			Bond Future	1	146,500,000	Member	Sell
2025-08-11 17:34:28	2030 On 06/11/2025			Bond Future	1	146,500,000	Client	Buy
Total for 2030 Bond Future					2	293,000,000		
2025-08-11 17:18:45	2032 On 06/11/2025			Bond Future	1	87,500,000	Member	Sell
2025-08-11 17:35:13	2032 On 06/11/2025			Bond Future	1	87,500,000	Client	Buy
Total for 2032 Bond Future					2	175,000,000		
2025-08-11 15:43:10	2037 On 06/11/2025			Bond Future	1	78,600,000	Member	Sell
2025-08-11 17:55:16	2037 On 06/11/2025			Bond Future	1	78,600,000	Client	Buy
Total for 2037 Bond Future					2	157,200,000		
2025-08-11 11:23:14	2040 On 06/11/2025			Bond Future	1	14,000,000	Member	Sell
2025-08-11 12:04:39	2040 On 06/11/2025			Bond Future	1	14,000,000	Client	Buy
Total for 2040 Bond Future					2	28,000,000		
2025-08-11 09:59:45	2044 On 05/02/2026	11.25	Put	Bond Future	1	400,000	Client	Buy
2025-08-11 09:59:45	2044 On 05/02/2026	11.25	Put	Bond Future	1	400,000	Client	Sell
2025-08-11 10:00:58	2044 On 05/02/2026	11.50	Put	Bond Future	1	400,000	Client	Buy
2025-08-11 10:00:58	2044 On 05/02/2026	11.50	Put	Bond Future	1	400,000	Client	Sell
2025-08-11 15:43:10	2044 On 06/11/2025			Bond Future	1	35,400,000	Member	Sell
2025-08-11 17:56:44	2044 On 06/11/2025			Bond Future	1	35,400,000	Client	Buy
Total for 2044 Bond Future					6	72,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-11 10:55:54	R035 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-08-11 11:02:46	R035 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-08-11 11:09:04	R035 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-08-11 11:09:04	R035 On 06/11/2025			Bond Future	1	600,000	Client	Buy
Total for R035 Bond Future					4	2,400,000		
2025-08-11 11:23:14	R209 On 06/11/2025			Bond Future	1	350,000,000	Member	Sell
2025-08-11 12:03:07	R209 On 06/11/2025			Bond Future	1	350,000,000	Client	Buy
Total for R209 Bond Future					2	700,000,000		
2025-08-11 17:39:19	R210 On 06/11/2025			Bond Future	1	4,100,000	Member	Buy
2025-08-11 17:59:19	R210 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	2,300,000	Client	Sell
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	1,000,000	Client	Sell
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	800,000	Client	Sell
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-08-11 18:00:01	R210 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
Total for R210 Bond Future					10	16,400,000		
2025-08-11 11:23:14	R213 On 06/11/2025			Bond Future	1	6,600,000	Member	Sell
2025-08-11 12:01:19	R213 On 06/11/2025			Bond Future	1	6,600,000	Client	Buy
Total for R213 Bond Future					2	13,200,000		
Grand Total for all Instruments					32	1,457,600,000		