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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/11/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-07 08:06:31	2030 On 05/02/2026			Bond Future	1	2,700,000	Member	Buy
2025-11-07 10:03:39	2030 On 05/02/2026			Bond Future	1	2,700,000	Client	Sell
2025-11-07 14:54:10	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Sell
2025-11-07 14:54:32	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Buy
Total for 2030 Bond Future					4	105,400,000		
2025-11-07 11:36:58	2032 On 05/02/2026			Bond Future	1	11,800,000	Member	Sell
2025-11-07 12:16:40	2032 On 05/02/2026			Bond Future	1	1,700,000	Client	Buy
2025-11-07 12:16:40	2032 On 05/02/2026			Bond Future	1	1,700,000	Client	Sell
2025-11-07 13:24:33	2032 On 05/02/2026			Bond Future	1	11,800,000	Client	Buy
Total for 2032 Bond Future					4	27,000,000		
2025-11-07 12:33:36	2037 On 05/02/2026			Bond Future	1	25,300,000	Member	Sell
2025-11-07 13:09:55	2037 On 05/02/2026			Bond Future	1	25,300,000	Client	Buy
Total for 2037 Bond Future					2	50,600,000		
2025-11-07 11:53:55	2040 On 05/02/2026			Bond Future	1	22,900,000	Member	Sell
2025-11-07 16:47:16	2040 On 05/02/2026			Bond Future	1	19,500,000	Member	Sell
2025-11-07 16:59:25	2040 On 05/02/2026			Bond Future	1	19,500,000	Client	Buy
2025-11-07 17:13:15	2040 On 05/02/2026			Bond Future	1	22,900,000	Client	Buy
Total for 2040 Bond Future					4	84,800,000		
2025-11-07 11:53:55	2044 On 05/02/2026			Bond Future	1	32,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-11-07 16:46:34	2044 On 05/02/2026			Bond Future	1	32,200,000 Client	Sell
Total for 2044 Bond Future					2	64,400,000	
2025-11-07 08:46:11	R035 On 06/08/2026	9.71	Put	Bond Future	1	35,000,000 Member	Sell
2025-11-07 08:46:11	R035 On 06/08/2026	9.71	Put	Bond Future	1	35,000,000 Member	Buy
2025-11-07 08:46:11	R035 On 06/08/2026	9.21	Put	Bond Future	1	35,000,000 Member	Buy
2025-11-07 08:46:11	R035 On 06/08/2026	9.21	Put	Bond Future	1	35,000,000 Member	Sell
2025-11-07 08:46:11	R035 On 06/08/2026	8.71	Call	Bond Future	1	35,000,000 Member	Sell
2025-11-07 08:46:11	R035 On 06/08/2026	8.71	Call	Bond Future	1	35,000,000 Member	Buy
2025-11-07 08:46:11	R035 On 05/11/2026	9.80	Put	Bond Future	1	20,000,000 Member	Buy
2025-11-07 08:46:11	R035 On 05/11/2026	9.30	Put	Bond Future	1	20,000,000 Member	Buy
2025-11-07 08:46:11	R035 On 05/11/2026	9.30	Put	Bond Future	1	20,000,000 Member	Sell
2025-11-07 08:46:11	R035 On 05/11/2026	8.80	Call	Bond Future	1	20,000,000 Member	Sell
2025-11-07 08:46:11	R035 On 05/11/2026	8.80	Call	Bond Future	1	20,000,000 Member	Buy
2025-11-07 08:46:11	R035 On 05/11/2026	9.80	Put	Bond Future	1	20,000,000 Member	Sell
2025-11-07 09:44:29	R035 On 06/08/2026	9.71	Put	Bond Future	1	35,000,000 Member	Buy
2025-11-07 09:44:29	R035 On 06/08/2026	9.71	Put	Bond Future	1	35,000,000 Member	Sell
2025-11-07 09:44:39	R035 On 06/08/2026	9.21	Put	Bond Future	1	35,000,000 Member	Sell
2025-11-07 09:44:39	R035 On 06/08/2026	9.21	Put	Bond Future	1	35,000,000 Member	Buy
2025-11-07 09:44:51	R035 On 06/08/2026	8.71	Call	Bond Future	1	35,000,000 Member	Buy
2025-11-07 09:44:51	R035 On 06/08/2026	8.71	Call	Bond Future	1	35,000,000 Member	Sell
2025-11-07 09:45:25	R035 On 05/11/2026	9.80	Put	Bond Future	1	20,000,000 Member	Buy
2025-11-07 09:45:25	R035 On 05/11/2026	9.80	Put	Bond Future	1	20,000,000 Client	Sell
2025-11-07 09:45:40	R035 On 05/11/2026	9.30	Put	Bond Future	1	20,000,000 Member	Sell
2025-11-07 09:45:40	R035 On 05/11/2026	9.30	Put	Bond Future	1	20,000,000 Client	Buy
2025-11-07 09:45:53	R035 On 05/11/2026	8.80	Call	Bond Future	1	20,000,000 Member	Buy
2025-11-07 09:45:53	R035 On 05/11/2026	8.80	Call	Bond Future	1	20,000,000 Client	Sell
2025-11-07 10:57:21	R035 On 06/08/2026	9.71	Put	Bond Future	1	35,000,000 Member	Buy
2025-11-07 10:57:21	R035 On 06/08/2026	9.71	Put	Bond Future	1	35,000,000 Client	Sell
2025-11-07 10:57:52	R035 On 06/08/2026	8.71	Call	Bond Future	1	35,000,000 Member	Buy
2025-11-07 10:57:52	R035 On 06/08/2026	8.71	Call	Bond Future	1	35,000,000 Client	Sell
2025-11-07 10:58:35	R035 On 06/08/2026	9.21	Put	Bond Future	1	35,000,000 Member	Sell
2025-11-07 10:58:35	R035 On 06/08/2026	9.21	Put	Bond Future	1	35,000,000 Client	Buy
2025-11-07 11:36:58	R035 On 05/02/2026			Bond Future	1	463,000,000 Member	Sell
2025-11-07 13:20:34	R035 On 05/02/2026			Bond Future	1	4,000,000 Member	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	139,500,000 Member	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	127,200,000 Member	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	112,600,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	21,200,000	Member	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	21,100,000	Member	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	14,000,000	Member	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	21,200,000	Client	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	112,600,000	Client	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	127,200,000	Member	Sell
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	14,000,000	Client	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	21,200,000	Member	Sell
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	139,500,000	Member	Sell
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	127,200,000	Client	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	112,600,000	Member	Sell
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	21,100,000	Member	Sell
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	14,000,000	Member	Sell
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	139,500,000	Client	Buy
2025-11-07 13:22:17	R035 On 05/02/2026			Bond Future	1	21,100,000	Client	Buy
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	5,000,000	Client	Buy
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	9,400,000	Client	Buy
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	5,000,000	Member	Sell
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	4,000,000	Client	Buy
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	9,400,000	Member	Sell
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	4,000,000	Member	Sell
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	9,000,000	Member	Sell
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	9,400,000	Member	Buy
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	9,000,000	Member	Buy
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	5,000,000	Member	Buy
2025-11-07 13:22:18	R035 On 05/02/2026			Bond Future	1	9,000,000	Client	Buy
Total for R035 Bond Future					61	2,722,000,000		
2025-11-07 15:50:59	R209 On 05/02/2026			Bond Future	1	162,100,000	Member	Buy
2025-11-07 16:53:46	R209 On 05/02/2026			Bond Future	1	162,100,000	Client	Sell
Total for R209 Bond Future					2	324,200,000		
2025-11-07 09:51:45	R214 On 05/02/2026			Bond Future	1	11,500,000	Member	Sell
2025-11-07 09:51:45	R214 On 05/02/2026			Bond Future	1	11,500,000	Member	Buy
2025-11-07 09:54:29	R214 On 05/02/2026			Bond Future	1	11,500,000	Member	Buy
2025-11-07 09:54:29	R214 On 05/02/2026			Bond Future	1	11,500,000	Client	Sell
2025-11-07 12:57:09	R214 On 05/02/2026			Bond Future	1	19,100,000	Member	Buy
2025-11-07 12:57:09	R214 On 05/02/2026			Bond Future	1	19,100,000	Client	Sell
2025-11-07 15:50:59	R214 On 05/02/2026			Bond Future	1	47,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-07 17:03:22	R214 On 05/02/2026			Bond Future	1	47,200,000	Client	Sell
Total for R214 Bond Future					8	178,600,000		
Grand Total for all Instruments					87	3,557,000,000		