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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/10/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-02 12:14:52	2029 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-10-02 12:14:53	2029 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-10-02 13:52:34	2029 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-10-02 13:52:34	2029 On 06/11/2025			Bond Future	1	800,000	Client	Buy
Total for 2029 Bond Future					4	3,200,000		
2025-10-02 09:17:11	2030 On 06/11/2025			Bond Future	1	13,200,000	Member	Buy
2025-10-02 09:17:11	2030 On 06/11/2025			Bond Future	1	125,500,000	Member	Buy
2025-10-02 09:38:45	2030 On 06/11/2025			Bond Future	1	13,200,000	Member	Sell
2025-10-02 09:39:43	2030 On 06/11/2025			Bond Future	1	13,200,000	Client	Sell
2025-10-02 09:39:43	2030 On 06/11/2025			Bond Future	1	13,200,000	Member	Buy
2025-10-02 09:42:59	2030 On 06/11/2025			Bond Future	1	125,500,000	Member	Sell
2025-10-02 09:43:48	2030 On 06/11/2025			Bond Future	1	125,500,000	Member	Buy
2025-10-02 09:43:48	2030 On 06/11/2025			Bond Future	1	125,500,000	Client	Sell
2025-10-02 12:04:46	2030 On 05/02/2026			Bond Future	1	84,800,000	Member	Sell
2025-10-02 12:04:47	2030 On 05/02/2026			Bond Future	1	46,900,000	Member	Buy
2025-10-02 13:05:06	2030 On 05/02/2026			Bond Future	1	37,900,000	Member	Buy
2025-10-02 13:05:06	2030 On 05/02/2026			Bond Future	1	37,900,000	Client	Buy
2025-10-02 13:05:06	2030 On 05/02/2026			Bond Future	1	46,900,000	Client	Buy
2025-10-02 13:05:06	2030 On 05/02/2026			Bond Future	1	46,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-02 13:05:06	2030 On 05/02/2026			Bond Future	1	37,900,000	Member	Sell
2025-10-02 16:30:31	2030 On 06/11/2025			Bond Future	1	209,700,000	Member	Buy
2025-10-02 17:00:09	2030 On 06/11/2025			Bond Future	1	500,000	Member	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	128,300,000	Member	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	48,900,000	Member	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	22,900,000	Member	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	6,300,000	Member	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	6,300,000	Client	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	48,900,000	Member	Buy
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	22,900,000	Member	Buy
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	6,300,000	Member	Buy
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	48,900,000	Client	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	1,800,000	Member	Buy
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	128,300,000	Client	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	1,000,000	Client	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	1,800,000	Client	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	22,900,000	Client	Sell
2025-10-02 17:03:02	2030 On 06/11/2025			Bond Future	1	128,300,000	Member	Buy
2025-10-02 17:03:03	2030 On 06/11/2025			Bond Future	1	500,000	Client	Sell
2025-10-02 17:03:03	2030 On 06/11/2025			Bond Future	1	500,000	Member	Buy
Total for 2030 Bond Future					37	1,732,800,000		
2025-10-02 15:20:51	2032 On 06/11/2025			Bond Future	1	2,400,000	Member	Sell
2025-10-02 15:25:41	2032 On 06/11/2025			Bond Future	1	2,400,000	Client	Buy
Total for 2032 Bond Future					2	4,800,000		
2025-10-02 12:15:06	2033 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy
2025-10-02 12:15:06	2033 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-10-02 13:53:45	2033 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-10-02 13:53:45	2033 On 06/11/2025			Bond Future	1	3,000,000	Client	Buy
Total for 2033 Bond Future					4	12,000,000		
2025-10-02 14:48:54	2037 On 06/11/2025			Bond Future	1	177,000,000	Member	Buy
2025-10-02 15:02:16	2037 On 06/11/2025			Bond Future	1	177,000,000	Client	Sell
2025-10-02 15:20:51	2037 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-10-02 15:23:51	2037 On 06/11/2025			Bond Future	1	800,000	Client	Buy
2025-10-02 15:31:27	2037 On 06/11/2025			Bond Future	1	110,000,000	Member	Buy
2025-10-02 15:59:55	2037 On 06/11/2025			Bond Future	1	110,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-02 15:59:55	2037 On 06/11/2025			Bond Future	1	110,000,000	Client	Sell
2025-10-02 15:59:55	2037 On 06/11/2025			Bond Future	1	110,000,000	Client	Sell
2025-10-02 17:24:29	2037 On 06/11/2025			Bond Future	1	45,400,000	Member	Sell
2025-10-02 17:37:16	2037 On 06/11/2025			Bond Future	1	45,400,000	Client	Buy
Total for 2037 Bond Future					10	886,400,000		
2025-10-02 09:55:32	2040 On 06/11/2025			Bond Future	1	42,400,000	Member	Buy
2025-10-02 10:09:49	2040 On 06/11/2025			Bond Future	1	42,400,000	Member	Sell
2025-10-02 10:10:32	2040 On 06/11/2025			Bond Future	1	42,400,000	Client	Sell
2025-10-02 10:10:32	2040 On 06/11/2025			Bond Future	1	42,400,000	Member	Buy
Total for 2040 Bond Future					4	169,600,000		
2025-10-02 15:31:27	2044 On 06/11/2025			Bond Future	1	98,500,000	Member	Sell
2025-10-02 15:58:44	2044 On 06/11/2025			Bond Future	1	50,000,000	Member	Buy
2025-10-02 16:23:07	2044 On 06/11/2025			Bond Future	1	14,000,000	Member	Sell
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	26,000,000	Member	Sell
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	10,000,000	Client	Sell
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	26,000,000	Member	Buy
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	26,000,000	Client	Sell
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	14,000,000	Client	Sell
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	14,000,000	Member	Buy
2025-10-02 16:24:25	2044 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-10-02 16:24:50	2044 On 06/11/2025			Bond Future	1	98,500,000	Member	Buy
2025-10-02 16:25:52	2044 On 06/11/2025			Bond Future	1	98,500,000	Member	Sell
2025-10-02 16:25:52	2044 On 06/11/2025			Bond Future	1	98,500,000	Client	Buy
Total for 2044 Bond Future					14	594,000,000		
2025-10-02 17:34:11	R035 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-10-02 17:34:11	R035 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-10-02 17:35:24	R035 On 06/11/2025			Bond Future	1	300,000	Client	Sell
2025-10-02 17:35:24	R035 On 06/11/2025			Bond Future	1	300,000	Member	Buy
Total for R035 Bond Future					4	1,200,000		
2025-10-02 13:30:50	R186 On 06/11/2025			Bond Future	1	284,000,000	Member	Buy
2025-10-02 13:30:50	R186 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	70,800,000	Member	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	12,700,000	Member	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	4,100,000	Member	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	2,100,000	Member	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	12,700,000	Member	Buy
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	4,100,000	Member	Buy
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	1,900,000	Client	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	189,300,000	Client	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	2,100,000	Client	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	189,300,000	Member	Buy
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	70,800,000	Client	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	4,100,000	Client	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	189,300,000	Member	Sell
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	70,800,000	Member	Buy
2025-10-02 15:16:21	R186 On 06/11/2025			Bond Future	1	12,700,000	Client	Sell
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	1,100,000	Client	Sell
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	1,400,000	Member	Sell
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	1,100,000	Member	Sell
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	1,400,000	Client	Sell
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	1,400,000	Member	Buy
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	1,100,000	Member	Buy
2025-10-02 15:16:22	R186 On 06/11/2025			Bond Future	1	600,000	Client	Sell
Total for R186 Bond Future					28	1,136,000,000		
2025-10-02 15:58:44	R209 On 06/11/2025			Bond Future	1	32,000,000	Member	Sell
2025-10-02 16:22:53	R209 On 06/11/2025			Bond Future	1	8,800,000	Member	Buy
2025-10-02 16:23:54	R209 On 06/11/2025			Bond Future	1	16,600,000	Member	Buy
2025-10-02 16:23:54	R209 On 06/11/2025			Bond Future	1	16,600,000	Client	Buy
2025-10-02 16:23:54	R209 On 06/11/2025			Bond Future	1	16,600,000	Member	Sell
2025-10-02 16:23:55	R209 On 06/11/2025			Bond Future	1	8,800,000	Member	Sell
2025-10-02 16:23:55	R209 On 06/11/2025			Bond Future	1	6,600,000	Member	Buy
2025-10-02 16:23:55	R209 On 06/11/2025			Bond Future	1	8,800,000	Client	Buy
2025-10-02 16:23:55	R209 On 06/11/2025			Bond Future	1	6,600,000	Member	Sell
2025-10-02 16:23:55	R209 On 06/11/2025			Bond Future	1	6,600,000	Client	Buy
2025-10-02 16:30:31	R209 On 06/11/2025			Bond Future	1	3,300,000	Member	Sell
2025-10-02 16:30:31	R209 On 06/11/2025			Bond Future	1	3,300,000	Member	Buy
Total for R209 Bond Future					12	134,600,000		
2025-10-02 13:15:48	R210 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-10-02 13:26:34	R210 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-02 13:27:25	R210 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-02 13:27:25	R210 On 06/11/2025			Bond Future	1	600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-10-02 13:27:25	R210 On 06/11/2025			Bond Future	1	200,000 Client	Sell
2025-10-02 13:27:25	R210 On 06/11/2025			Bond Future	1	600,000 Member	Buy
2025-10-02 13:27:25	R210 On 06/11/2025			Bond Future	1	200,000 Member	Buy
2025-10-02 13:27:25	R210 On 06/11/2025			Bond Future	1	600,000 Client	Sell
2025-10-02 13:27:26	R210 On 06/11/2025			Bond Future	1	200,000 Client	Sell
2025-10-02 13:27:26	R210 On 06/11/2025			Bond Future	1	200,000 Member	Buy
Total for R210 Bond Future					10	4,000,000	
2025-10-02 16:43:43	R214 On 06/11/2025			Bond Future	1	1,300,000 Member	Buy
2025-10-02 16:49:43	R214 On 06/11/2025			Bond Future	1	1,300,000 Client	Sell
2025-10-02 17:13:47	R214 On 06/11/2025			Bond Future	1	19,700,000 Member	Sell
2025-10-02 17:40:36	R214 On 06/11/2025			Bond Future	1	19,700,000 Client	Buy
Total for R214 Bond Future					4	42,000,000	
2025-10-02 14:48:54	R248 On 06/11/2025			Bond Future	1	147,300,000 Member	Sell
2025-10-02 15:08:56	R248 On 06/11/2025			Bond Future	1	147,300,000 Client	Buy
2025-10-02 15:58:44	R248 On 06/11/2025			Bond Future	1	24,000,000 Member	Sell
2025-10-02 16:23:23	R248 On 06/11/2025			Bond Future	1	6,600,000 Member	Buy
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	12,500,000 Member	Buy
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	4,900,000 Member	Buy
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	4,900,000 Client	Buy
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	6,600,000 Member	Sell
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	6,600,000 Client	Buy
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	4,900,000 Member	Sell
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	12,500,000 Client	Buy
2025-10-02 16:24:56	R248 On 06/11/2025			Bond Future	1	12,500,000 Member	Sell
2025-10-02 17:34:12	R248 On 06/11/2025			Bond Future	1	600,000 Member	Buy
2025-10-02 17:34:12	R248 On 06/11/2025			Bond Future	1	600,000 Member	Sell
2025-10-02 17:35:42	R248 On 06/11/2025			Bond Future	1	600,000 Client	Sell
2025-10-02 17:35:42	R248 On 06/11/2025			Bond Future	1	600,000 Member	Buy
Total for R248 Bond Future					16	393,000,000	
Grand Total for all Instruments					149	5,113,600,000	