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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/10/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-03 08:32:30	2030 On 06/11/2025			Bond Future	1	2,700,000	Member	Buy
2025-10-03 10:46:16	2030 On 05/02/2026			Bond Future	1	2,100,000	Member	Sell
2025-10-03 10:46:16	2030 On 05/02/2026			Bond Future	1	2,100,000	Client	Buy
2025-10-03 11:34:07	2030 On 06/11/2025			Bond Future	1	2,700,000	Member	Sell
2025-10-03 11:35:13	2030 On 06/11/2025			Bond Future	1	2,700,000	Client	Sell
2025-10-03 11:35:13	2030 On 06/11/2025			Bond Future	1	2,700,000	Member	Buy
Total for 2030 Bond Future					6	15,000,000		
2025-10-03 11:13:47	2032 On 06/11/2025			Bond Future	1	50,500,000	Member	Buy
2025-10-03 11:16:52	2032 On 06/11/2025			Bond Future	1	6,200,000	Member	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	10,700,000	Member	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	18,900,000	Member	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	4,400,000	Member	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	18,900,000	Client	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	4,400,000	Member	Buy
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	1,500,000	Client	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	4,400,000	Client	Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	10,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	18,900,000	Member	Buy
2025-10-03 11:18:28	2032 On 06/11/2025			Bond Future	1	10,700,000	Member	Buy
2025-10-03 11:18:29	2032 On 06/11/2025			Bond Future	1	6,200,000	Client	Sell
2025-10-03 11:18:29	2032 On 06/11/2025			Bond Future	1	6,200,000	Member	Buy
2025-10-03 11:18:29	2032 On 06/11/2025			Bond Future	1	8,800,000	Client	Sell
2025-10-03 11:18:29	2032 On 06/11/2025			Bond Future	1	8,800,000	Member	Buy
2025-10-03 11:18:29	2032 On 06/11/2025			Bond Future	1	8,800,000	Member	Sell
Total for 2032 Bond Future					19	202,000,000		
2025-10-03 10:50:41	2037 On 06/11/2025			Bond Future	1	11,600,000	Client	Buy
2025-10-03 10:50:41	2037 On 06/11/2025			Bond Future	1	11,600,000	Client	Sell
2025-10-03 15:11:01	2037 On 06/11/2025			Bond Future	1	110,000,000	Client	Buy
2025-10-03 15:11:01	2037 On 06/11/2025			Bond Future	1	110,000,000	Member	Sell
2025-10-03 16:12:15	2037 On 06/11/2025			Bond Future	1	507,200,000	Member	Buy
2025-10-03 17:14:11	2037 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	273,000,000	Member	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	186,600,000	Member	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	28,600,000	Member	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	10,500,000	Member	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	3,800,000	Member	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	10,500,000	Client	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	10,500,000	Member	Buy
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	3,800,000	Client	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	28,600,000	Member	Buy
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	273,000,000	Member	Buy
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	3,000,000	Client	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	186,600,000	Member	Buy
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	186,600,000	Client	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	3,800,000	Member	Buy
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	273,000,000	Client	Sell
2025-10-03 17:15:32	2037 On 06/11/2025			Bond Future	1	28,600,000	Client	Sell
2025-10-03 17:15:33	2037 On 06/11/2025			Bond Future	1	1,700,000	Client	Sell
2025-10-03 17:15:33	2037 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
Total for 2037 Bond Future					26	2,272,000,000		
2025-10-03 10:46:16	2040 On 05/02/2026			Bond Future	1	800,000	Member	Buy
2025-10-03 10:46:16	2040 On 05/02/2026			Bond Future	1	800,000	Client	Sell
2025-10-03 11:13:47	2040 On 06/11/2025			Bond Future	1	35,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-03 11:17:26	2040 On 06/11/2025			Bond Future	1	4,100,000	Member	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	7,700,000	Member	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	13,200,000	Member	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	3,100,000	Client	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	3,100,000	Member	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	6,100,000	Member	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	7,700,000	Client	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	13,200,000	Client	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	7,700,000	Member	Buy
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	6,100,000	Member	Buy
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	3,100,000	Member	Buy
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	13,200,000	Member	Buy
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	6,100,000	Client	Sell
2025-10-03 11:20:37	2040 On 06/11/2025			Bond Future	1	1,000,000	Client	Sell
2025-10-03 11:20:38	2040 On 06/11/2025			Bond Future	1	4,100,000	Client	Sell
2025-10-03 11:20:38	2040 On 06/11/2025			Bond Future	1	4,100,000	Member	Buy
Total for 2040 Bond Future					21	142,400,000		
2025-10-03 10:46:16	2044 On 05/02/2026			Bond Future	1	800,000	Member	Buy
2025-10-03 10:46:16	2044 On 05/02/2026			Bond Future	1	800,000	Client	Sell
Total for 2044 Bond Future					2	1,600,000		
2025-10-03 11:13:47	R035 On 06/11/2025			Bond Future	1	80,000,000	Member	Sell
2025-10-03 11:17:09	R035 On 06/11/2025			Bond Future	1	9,800,000	Member	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	17,000,000	Member	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	7,000,000	Member	Sell
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	7,000,000	Member	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	13,900,000	Member	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	7,000,000	Client	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	17,000,000	Member	Sell
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	30,000,000	Client	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	17,000,000	Client	Buy
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	13,900,000	Member	Sell
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	2,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-03 11:19:31	R035 On 06/11/2025			Bond Future	1	13,900,000	Client	Buy
2025-10-03 11:19:32	R035 On 06/11/2025			Bond Future	1	9,800,000	Client	Buy
2025-10-03 11:19:32	R035 On 06/11/2025			Bond Future	1	9,800,000	Member	Sell
Total for R035 Bond Future					19	320,000,000		
2025-10-03 08:32:30	R186 On 06/11/2025			Bond Future	1	202,500,000	Member	Buy
2025-10-03 11:37:50	R186 On 06/11/2025			Bond Future	1	202,500,000	Member	Sell
2025-10-03 11:38:56	R186 On 06/11/2025			Bond Future	1	202,500,000	Client	Sell
2025-10-03 11:38:56	R186 On 06/11/2025			Bond Future	1	202,500,000	Member	Buy
Total for R186 Bond Future					4	810,000,000		
2025-10-03 11:00:46	R209 On 06/11/2025			Bond Future	1	3,300,000	Client	Buy
2025-10-03 11:00:46	R209 On 06/11/2025			Bond Future	1	3,300,000	Member	Sell
Total for R209 Bond Future					2	6,600,000		
2025-10-03 12:13:56	R210 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-10-03 12:18:40	R210 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-10-03 12:26:36	R210 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-10-03 12:26:36	R210 On 06/11/2025			Bond Future	1	500,000	Client	Buy
2025-10-03 12:26:36	R210 On 06/11/2025			Bond Future	1	500,000	Member	Sell
2025-10-03 12:26:37	R210 On 06/11/2025			Bond Future	1	1,300,000	Client	Buy
2025-10-03 12:26:37	R210 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
Total for R210 Bond Future					7	7,200,000		
2025-10-03 10:46:16	R213 On 05/02/2026			Bond Future	1	500,000	Client	Buy
2025-10-03 10:46:16	R213 On 05/02/2026			Bond Future	1	500,000	Member	Sell
Total for R213 Bond Future					2	1,000,000		
Grand Total for all Instruments					108	3,777,800,000		