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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/10/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-07 12:51:36	2030 On 06/11/2025			Bond Future	1	413,300,000	Member	Buy
2025-10-07 13:20:09	2030 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	274,700,000	Member	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	102,400,000	Member	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	18,500,000	Member	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	5,600,000	Member	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	3,100,000	Member	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	3,100,000	Member	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	3,100,000	Client	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	3,100,000	Member	Buy
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	18,500,000	Client	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	274,700,000	Client	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	18,500,000	Member	Buy
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	102,400,000	Member	Buy
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	102,400,000	Client	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	274,700,000	Member	Buy
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	3,100,000	Member	Buy
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	5,600,000	Client	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	3,100,000	Client	Sell
2025-10-07 13:21:35	2030 On 06/11/2025			Bond Future	1	5,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	2,900,000	Member	Buy
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	2,900,000	Client	Sell
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	900,000	Client	Sell
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	2,100,000	Client	Sell
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	2,900,000	Member	Sell
2025-10-07 13:21:36	2030 On 06/11/2025			Bond Future	1	2,100,000	Member	Sell
Total for 2030 Bond Future					28	1,653,200,000		
2025-10-07 08:02:40	2032 On 06/11/2025			Bond Future	1	4,000,000	Member	Sell
2025-10-07 10:23:02	2032 On 06/11/2025			Bond Future	1	4,000,000	Client	Buy
Total for 2032 Bond Future					2	8,000,000		
2025-10-07 11:49:08	2037 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 11:49:08	2037 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 12:50:45	2037 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 13:10:20	2037 On 06/11/2025			Bond Future	1	16,000,000	Member	Buy
2025-10-07 13:11:31	2037 On 06/11/2025			Bond Future	1	16,000,000	Member	Sell
2025-10-07 13:16:34	2037 On 06/11/2025			Bond Future	1	16,000,000	Client	Sell
2025-10-07 13:16:34	2037 On 06/11/2025			Bond Future	1	16,000,000	Member	Buy
2025-10-07 13:42:03	2037 On 06/11/2025			Bond Future	1	38,000,000	Member	Buy
2025-10-07 13:47:42	2037 On 06/11/2025			Bond Future	1	38,000,000	Client	Sell
2025-10-07 13:50:38	2037 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 13:52:17	2037 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-07 13:52:17	2037 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 16:43:17	2037 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-10-07 16:43:17	2037 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 16:47:32	2037 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-07 16:47:32	2037 On 06/11/2025			Bond Future	1	400,000	Member	Sell
Total for 2037 Bond Future					16	144,000,000		
2025-10-07 11:48:32	2040 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 11:48:32	2040 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 14:44:03	2040 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 15:19:14	2040 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 15:20:18	2040 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-07 15:20:18	2040 On 06/11/2025			Bond Future	1	400,000	Member	Sell
Total for 2040 Bond Future					6	2,400,000		
2025-10-07 11:48:32	2044 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-10-07 11:48:32	2044 On 06/11/2025			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-07 12:06:03	2044 On 06/11/2025			Bond Future	1	31,000,000	Client	Buy
2025-10-07 12:06:03	2044 On 06/11/2025			Bond Future	1	31,000,000	Member	Sell
2025-10-07 13:42:03	2044 On 06/11/2025			Bond Future	1	16,200,000	Member	Buy
2025-10-07 13:46:37	2044 On 06/11/2025			Bond Future	1	16,200,000	Client	Sell
2025-10-07 14:44:15	2044 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-10-07 15:19:23	2044 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-10-07 15:20:25	2044 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-10-07 15:20:25	2044 On 06/11/2025			Bond Future	1	100,000	Client	Buy
Total for 2044 Bond Future					10	95,000,000		
2025-10-07 09:13:06	R033 On 06/11/2025			Bond Future	1	22,300,000	Member	Sell
2025-10-07 10:29:26	R033 On 06/11/2025			Bond Future	1	17,400,000	Member	Buy
2025-10-07 10:30:30	R033 On 06/11/2025			Bond Future	1	4,900,000	Member	Buy
2025-10-07 10:30:30	R033 On 06/11/2025			Bond Future	1	4,900,000	Client	Buy
2025-10-07 10:30:30	R033 On 06/11/2025			Bond Future	1	4,900,000	Member	Sell
2025-10-07 10:30:30	R033 On 06/11/2025			Bond Future	1	17,400,000	Client	Buy
2025-10-07 10:30:30	R033 On 06/11/2025			Bond Future	1	17,400,000	Member	Sell
Total for R033 Bond Future					7	89,200,000		
2025-10-07 08:02:40	R035 On 05/02/2026			Bond Future	1	155,000,000	Member	Sell
2025-10-07 08:03:20	R035 On 05/02/2026			Bond Future	1	155,000,000	Member	Buy
2025-10-07 09:51:45	R035 On 05/02/2026			Bond Future	1	155,000,000	Member	Buy
2025-10-07 09:51:45	R035 On 05/02/2026			Bond Future	1	155,000,000	Member	Buy
2025-10-07 09:53:32	R035 On 05/02/2026			Bond Future	1	155,000,000	Member	Sell
2025-10-07 09:53:44	R035 On 05/02/2026			Bond Future	1	155,000,000	Member	Sell
2025-10-07 11:49:08	R035 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 11:49:08	R035 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 12:49:30	R035 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 13:50:29	R035 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 13:52:17	R035 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-10-07 13:52:17	R035 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-07 16:45:12	R035 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-10-07 16:45:12	R035 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-10-07 16:46:22	R035 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-07 16:46:22	R035 On 06/11/2025			Bond Future	1	400,000	Member	Sell
Total for R035 Bond Future					16	934,000,000		
2025-10-07 11:48:32	R038 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-10-07 11:48:32	R038 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-10-07 15:40:09	R038 On 06/11/2025			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-07 16:16:38	R038 On 06/11/2025			Bond Future	1	100,000	Client	Buy
Total for R038 Bond Future					4	400,000		
2025-10-07 12:35:48	R186 On 06/11/2025			Bond Future	1	16,000,000	Member	Sell
2025-10-07 13:08:52	R186 On 06/11/2025			Bond Future	1	16,000,000	Member	Buy
2025-10-07 13:17:07	R186 On 06/11/2025			Bond Future	1	16,000,000	Client	Buy
2025-10-07 13:17:07	R186 On 06/11/2025			Bond Future	1	16,000,000	Member	Sell
Total for R186 Bond Future					4	64,000,000		
2025-10-07 10:01:31	R209 On 06/11/2025			Bond Future	1	20,400,000	Member	Sell
2025-10-07 11:49:08	R209 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-07 11:49:08	R209 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 12:49:35	R209 On 06/11/2025			Bond Future	1	20,400,000	Member	Buy
2025-10-07 12:50:13	R209 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 12:50:49	R209 On 06/11/2025			Bond Future	1	20,400,000	Client	Buy
2025-10-07 12:50:49	R209 On 06/11/2025			Bond Future	1	20,400,000	Member	Sell
2025-10-07 13:50:33	R209 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-07 13:52:17	R209 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-10-07 13:52:17	R209 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 16:44:33	R209 On 06/11/2025			Bond Future	1	200,000	Client	Sell
2025-10-07 16:44:33	R209 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-07 16:46:50	R209 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 16:46:50	R209 On 06/11/2025			Bond Future	1	200,000	Client	Buy
Total for R209 Bond Future					14	83,600,000		
2025-10-07 08:02:40	R248 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-07 08:02:40	R248 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 08:24:32	R248 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-10-07 08:24:32	R248 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 11:48:32	R248 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 11:48:32	R248 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-07 14:44:27	R248 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-07 15:19:29	R248 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-07 15:20:33	R248 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-10-07 15:20:33	R248 On 06/11/2025			Bond Future	1	200,000	Member	Sell
Total for R248 Bond Future					10	2,000,000		
Grand Total for all Instruments					117	3,075,800,000		