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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 15/10/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-15 10:25:38	2029 On 06/11/2025			Bond Future	1	25,000,000	Member	Buy
2025-10-15 10:25:38	2029 On 06/11/2025			Bond Future	1	25,000,000	Member	Sell
2025-10-15 10:35:19	2029 On 06/11/2025			Bond Future	1	25,000,000	Member	Buy
2025-10-15 10:44:46	2029 On 06/11/2025			Bond Future	1	4,900,000	Member	Sell
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	9,100,000	Client	Sell
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	9,100,000	Member	Sell
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	7,300,000	Member	Sell
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	3,700,000	Member	Sell
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	9,100,000	Member	Buy
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	3,700,000	Client	Sell
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	4,900,000	Client	Sell
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	3,700,000	Member	Buy
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	4,900,000	Member	Buy
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	7,300,000	Member	Buy
2025-10-15 10:45:23	2029 On 06/11/2025			Bond Future	1	7,300,000	Client	Sell
Total for 2029 Bond Future					15	150,000,000		
2025-10-15 09:29:15	2030 On 06/11/2025			Bond Future	1	52,300,000	Member	Buy
2025-10-15 10:08:56	2030 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	23,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	27,300,000	Member	Sell
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	23,200,000	Client	Sell
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	27,300,000	Member	Buy
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	23,200,000	Member	Buy
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	1,800,000	Member	Buy
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	27,300,000	Client	Sell
2025-10-15 10:10:33	2030 On 06/11/2025			Bond Future	1	1,800,000	Client	Sell
2025-10-15 11:23:00	2030 On 05/02/2026			Bond Future	1	30,700,000	Member	Sell
2025-10-15 11:26:18	2030 On 05/02/2026			Bond Future	1	30,700,000	Member	Buy
2025-10-15 11:27:12	2030 On 05/02/2026			Bond Future	1	30,700,000	Client	Buy
2025-10-15 11:27:12	2030 On 05/02/2026			Bond Future	1	30,700,000	Member	Sell
Total for 2030 Bond Future					14	332,000,000		
2025-10-15 17:07:29	2037 On 05/02/2026			Bond Future	1	1,012,000,000	Member	Sell
2025-10-15 17:22:59	2037 On 05/02/2026			Bond Future	1	830,000,000	Member	Buy
2025-10-15 17:23:59	2037 On 05/02/2026			Bond Future	1	182,000,000	Member	Buy
2025-10-15 17:23:59	2037 On 05/02/2026			Bond Future	1	182,000,000	Member	Sell
2025-10-15 17:23:59	2037 On 05/02/2026			Bond Future	1	830,000,000	Member	Sell
2025-10-15 17:23:59	2037 On 05/02/2026			Bond Future	1	182,000,000	Client	Buy
2025-10-15 17:23:59	2037 On 05/02/2026			Bond Future	1	830,000,000	Client	Buy
Total for 2037 Bond Future					7	4,048,000,000		
2025-10-15 11:58:46	2044 On 06/11/2025			Bond Future	1	2,500,000,000	Member	Buy
2025-10-15 11:58:46	2044 On 05/02/2026			Bond Future	1	2,500,000,000	Member	Sell
2025-10-15 12:39:00	2044 On 06/11/2025			Bond Future	1	2,500,000,000	Client	Sell
2025-10-15 12:39:35	2044 On 05/02/2026			Bond Future	1	2,500,000,000	Client	Buy
Total for 2044 Bond Future					4	10,000,000,000		
2025-10-15 11:23:00	R033 On 05/02/2026			Bond Future	1	28,700,000	Member	Sell
2025-10-15 11:33:58	R033 On 05/02/2026			Bond Future	1	6,200,000	Member	Buy
2025-10-15 11:34:35	R033 On 05/02/2026			Bond Future	1	13,100,000	Client	Buy
2025-10-15 11:34:35	R033 On 05/02/2026			Bond Future	1	13,100,000	Member	Buy
2025-10-15 11:34:35	R033 On 05/02/2026			Bond Future	1	13,100,000	Member	Sell
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	6,200,000	Member	Sell
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	3,400,000	Client	Buy
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	3,400,000	Member	Sell
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	6,200,000	Client	Buy
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	6,000,000	Member	Buy
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	3,400,000	Member	Buy
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	6,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-15 11:34:36	R033 On 05/02/2026			Bond Future	1	6,000,000	Client	Buy
Total for R033 Bond Future					13	114,800,000		
2025-10-15 12:51:25	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-10-15 12:51:25	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Buy
2025-10-15 16:14:16	R186 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-10-15 16:14:16	R186 On 06/11/2025			Bond Future	1	100,000,000	Client	Buy
Total for R186 Bond Future					4	400,000,000		
2025-10-15 09:29:15	R209 On 06/11/2025			Bond Future	1	33,200,000	Member	Sell
2025-10-15 10:06:02	R209 On 06/11/2025			Bond Future	1	1,200,000	Member	Buy
2025-10-15 10:07:27	R209 On 06/11/2025			Bond Future	1	14,800,000	Member	Buy
2025-10-15 10:07:27	R209 On 06/11/2025			Bond Future	1	14,800,000	Member	Sell
2025-10-15 10:07:27	R209 On 06/11/2025			Bond Future	1	14,800,000	Client	Buy
2025-10-15 10:07:28	R209 On 06/11/2025			Bond Future	1	17,200,000	Client	Buy
2025-10-15 10:07:28	R209 On 06/11/2025			Bond Future	1	1,200,000	Member	Sell
2025-10-15 10:07:28	R209 On 06/11/2025			Bond Future	1	1,200,000	Client	Buy
2025-10-15 10:07:28	R209 On 06/11/2025			Bond Future	1	17,200,000	Member	Buy
2025-10-15 10:07:28	R209 On 06/11/2025			Bond Future	1	17,200,000	Member	Sell
Total for R209 Bond Future					10	132,800,000		
2025-10-15 11:15:02	R248 On 06/11/2025			Bond Future	1	2,500,000,000	Member	Buy
2025-10-15 11:15:02	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Member	Sell
2025-10-15 11:26:19	R248 On 06/11/2025			Bond Future	1	2,500,000,000	Member	Buy
2025-10-15 11:26:19	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Member	Sell
2025-10-15 11:48:07	R248 On 06/11/2025			Bond Future	1	2,500,000,000	Client	Sell
2025-10-15 11:49:00	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Client	Buy
2025-10-15 12:37:12	R248 On 06/11/2025			Bond Future	1	2,500,000,000	Client	Sell
2025-10-15 12:38:04	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Client	Buy
Total for R248 Bond Future					8	20,000,000,000		
Grand Total for all Instruments					75	35,177,600,000		