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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-08 12:15:20	2030 On 05/02/2026			Bond Future	1	7,600,000	Member	Sell
2025-12-08 12:15:20	2030 On 05/02/2026			Bond Future	1	7,600,000	Member	Buy
2025-12-08 17:23:40	2030 On 05/02/2026			Bond Future	1	7,600,000	Client	Buy
2025-12-08 17:23:40	2030 On 05/02/2026			Bond Future	1	7,600,000	Member	Sell
Total for 2030 Bond Future					4	30,400,000		
2025-12-08 12:04:19	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Sell
2025-12-08 12:04:19	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Buy
2025-12-08 12:15:19	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Sell
2025-12-08 12:15:19	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Buy
2025-12-08 12:44:24	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Buy
2025-12-08 12:44:24	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Sell
2025-12-08 12:44:50	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Sell
2025-12-08 12:44:50	2037 On 05/02/2026			Bond Future	1	5,400,000	Client	Buy
2025-12-08 14:07:42	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Buy
2025-12-08 14:07:42	2037 On 05/02/2026			Bond Future	1	5,400,000	Member	Sell
Total for 2037 Bond Future					10	54,000,000		
2025-12-08 12:03:17	2044 On 05/02/2026			Bond Future	1	148,200,000	Member	Buy
2025-12-08 13:15:38	2044 On 05/02/2026			Bond Future	1	148,200,000	Client	Sell
2025-12-08 17:11:31	2044 On 05/02/2026			Bond Future	1	363,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-08 17:40:06	2044 On 05/02/2026			Bond Future	1	800,000	Member	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	247,600,000	Member	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	90,700,000	Member	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	16,300,000	Member	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	5,000,000	Member	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	5,000,000	Member	Buy
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	247,600,000	Client	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	247,600,000	Member	Buy
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	90,700,000	Member	Buy
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	16,300,000	Member	Buy
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	16,300,000	Client	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	90,700,000	Client	Sell
2025-12-08 17:45:55	2044 On 05/02/2026			Bond Future	1	5,000,000	Client	Sell
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	1,800,000	Member	Buy
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	1,800,000	Client	Sell
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	1,400,000	Member	Buy
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	800,000	Member	Buy
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	1,800,000	Member	Sell
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	1,400,000	Member	Sell
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	800,000	Client	Sell
2025-12-08 17:45:56	2044 On 05/02/2026			Bond Future	1	1,400,000	Client	Sell
Total for 2044 Bond Future					24	1,750,800,000		
2025-12-08 15:09:19	GOVI On 05/02/2026			GOVI	1	70,000	Member	Buy
2025-12-08 15:09:19	GOVI On 05/02/2026			GOVI	1	70,000	Member	Sell
2025-12-08 16:52:03	GOVI On 05/02/2026			GOVI	1	40,000	Member	Sell
2025-12-08 16:52:03	GOVI On 05/02/2026			GOVI	1	40,000	Member	Buy
2025-12-08 17:11:54	GOVI On 05/02/2026			GOVI	1	70,000	Member	Buy
2025-12-08 17:11:54	GOVI On 05/02/2026			GOVI	1	70,000	Member	Sell
2025-12-08 17:13:23	GOVI On 05/02/2026			GOVI	1	40,000	Member	Buy
2025-12-08 17:13:23	GOVI On 05/02/2026			GOVI	1	40,000	Member	Sell
2025-12-08 17:13:50	GOVI On 05/02/2026			GOVI	1	70,000	Member	Buy
2025-12-08 17:13:50	GOVI On 05/02/2026			GOVI	1	70,000	Client	Sell
2025-12-08 17:14:20	GOVI On 05/02/2026			GOVI	1	40,000	Member	Buy
2025-12-08 17:14:20	GOVI On 05/02/2026			GOVI	1	40,000	Client	Sell
Total for GOVI GOVI					12	660,000		
2025-12-08 10:17:06	R248 On 05/02/2026			Bond Future	1	500,000	Member	Buy
2025-12-08 10:17:06	R248 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2025-12-08 12:03:46	R248 On 05/02/2026			Bond Future	1	500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-08 12:03:46	R248 On 05/02/2026			Bond Future	1	500,000	Client	Sell
Total for R248 Bond Future					4	2,000,000		
Grand Total for all Instruments					54	1,837,860,000		