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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 09/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-09 11:24:08	2030 On 05/02/2026			Bond Future	1	100,000	Member	Sell
2025-12-09 11:24:08	2030 On 05/02/2026			Bond Future	1	100,000	Member	Buy
2025-12-09 12:14:03	2030 On 05/02/2026			Bond Future	1	100,000	Member	Sell
2025-12-09 12:14:03	2030 On 05/02/2026			Bond Future	1	100,000	Client	Buy
2025-12-09 14:28:54	2030 On 05/02/2026			Bond Future	1	44,000,000	Member	Sell
2025-12-09 14:32:38	2030 On 05/02/2026			Bond Future	1	88,100,000	Member	Buy
2025-12-09 14:35:26	2030 On 05/02/2026			Bond Future	1	44,100,000	Member	Sell
2025-12-09 14:35:26	2030 On 05/02/2026			Bond Future	1	44,000,000	Member	Buy
2025-12-09 14:35:26	2030 On 05/02/2026			Bond Future	1	44,000,000	Client	Sell
2025-12-09 14:35:26	2030 On 05/02/2026			Bond Future	1	44,100,000	Member	Buy
2025-12-09 14:35:26	2030 On 05/02/2026			Bond Future	1	44,100,000	Client	Sell
Total for 2030 Bond Future					11	352,800,000		
2025-12-09 10:49:18	2032 On 05/02/2026			Bond Future	1	12,400,000	Member	Buy
2025-12-09 10:49:57	2032 On 05/02/2026			Bond Future	1	12,400,000	Member	Sell
2025-12-09 12:14:05	2032 On 05/02/2026			Bond Future	1	12,400,000	Client	Sell
2025-12-09 12:14:05	2032 On 05/02/2026			Bond Future	1	12,400,000	Member	Buy
Total for 2032 Bond Future					4	49,600,000		
2025-12-09 10:42:02	2037 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2025-12-09 10:42:02	2037 On 05/02/2026			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-09 10:49:18	2037 On 05/02/2026			Bond Future	1	2,200,000	Member	Buy
2025-12-09 10:50:08	2037 On 05/02/2026			Bond Future	1	2,200,000	Member	Sell
2025-12-09 11:08:43	2037 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2025-12-09 11:08:43	2037 On 05/02/2026			Bond Future	1	200,000	Client	Buy
2025-12-09 12:16:51	2037 On 05/02/2026			Bond Future	1	2,200,000	Member	Buy
2025-12-09 12:16:51	2037 On 05/02/2026			Bond Future	1	2,200,000	Client	Sell
2025-12-09 13:01:07	2037 On 07/05/2026			Bond Future	1	75,900,000	Member	Buy
2025-12-09 13:03:11	2037 On 07/05/2026			Bond Future	1	46,700,000	Member	Sell
2025-12-09 14:04:16	2037 On 05/02/2026			Bond Future	1	5,200,000	Member	Sell
2025-12-09 14:04:16	2037 On 05/02/2026			Bond Future	1	5,200,000	Member	Buy
2025-12-09 14:23:29	2037 On 05/02/2026			Bond Future	1	5,200,000	Client	Buy
2025-12-09 14:23:29	2037 On 05/02/2026			Bond Future	1	5,200,000	Member	Sell
2025-12-09 14:34:46	2037 On 07/05/2026			Bond Future	1	29,200,000	Member	Buy
2025-12-09 14:34:46	2037 On 07/05/2026			Bond Future	1	46,700,000	Client	Sell
2025-12-09 14:34:46	2037 On 07/05/2026			Bond Future	1	29,200,000	Member	Sell
2025-12-09 14:34:46	2037 On 07/05/2026			Bond Future	1	46,700,000	Member	Buy
2025-12-09 14:34:46	2037 On 07/05/2026			Bond Future	1	29,200,000	Client	Sell
Total for 2037 Bond Future					19	334,000,000		
2025-12-09 10:03:35	2040 On 05/02/2026			Bond Future	1	58,400,000	Member	Buy
2025-12-09 10:49:18	2040 On 05/02/2026			Bond Future	1	3,800,000	Member	Buy
2025-12-09 10:49:46	2040 On 05/02/2026			Bond Future	1	3,800,000	Member	Sell
2025-12-09 11:16:22	2040 On 05/02/2026			Bond Future	1	600,000	Member	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	39,900,000	Member	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	7,900,000	Member	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	7,900,000	Member	Buy
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	39,900,000	Client	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	6,700,000	Member	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	7,900,000	Client	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	2,000,000	Client	Sell
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	6,700,000	Member	Buy
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	39,900,000	Member	Buy
2025-12-09 11:17:26	2040 On 05/02/2026			Bond Future	1	6,700,000	Client	Sell
2025-12-09 11:17:27	2040 On 05/02/2026			Bond Future	1	1,300,000	Client	Sell
2025-12-09 11:17:27	2040 On 05/02/2026			Bond Future	1	1,300,000	Member	Buy
2025-12-09 11:17:27	2040 On 05/02/2026			Bond Future	1	1,300,000	Member	Sell
2025-12-09 11:17:27	2040 On 05/02/2026			Bond Future	1	600,000	Member	Buy
2025-12-09 11:17:27	2040 On 05/02/2026			Bond Future	1	600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-09 12:10:39	2040 On 05/02/2026			Bond Future	1	3,800,000	Client	Sell
2025-12-09 12:10:39	2040 On 05/02/2026			Bond Future	1	3,800,000	Member	Buy
2025-12-09 13:01:07	2040 On 05/02/2026			Bond Future	1	43,600,000	Member	Buy
2025-12-09 13:01:47	2040 On 05/02/2026			Bond Future	1	16,800,000	Member	Sell
2025-12-09 14:33:54	2040 On 05/02/2026			Bond Future	1	26,800,000	Member	Buy
2025-12-09 14:33:54	2040 On 05/02/2026			Bond Future	1	26,800,000	Client	Sell
2025-12-09 14:33:54	2040 On 05/02/2026			Bond Future	1	16,800,000	Client	Sell
2025-12-09 14:33:54	2040 On 05/02/2026			Bond Future	1	26,800,000	Member	Sell
2025-12-09 14:33:54	2040 On 05/02/2026			Bond Future	1	16,800,000	Member	Buy
Total for 2040 Bond Future					30	423,200,000		
2025-12-09 13:01:07	R035 On 07/05/2026			Bond Future	1	2,100,000	Member	Buy
2025-12-09 13:03:00	R035 On 07/05/2026			Bond Future	1	2,100,000	Member	Sell
2025-12-09 14:32:19	R035 On 07/05/2026			Bond Future	1	2,100,000	Client	Sell
2025-12-09 14:32:19	R035 On 07/05/2026			Bond Future	1	2,100,000	Member	Buy
Total for R035 Bond Future					4	8,400,000		
2025-12-09 12:13:59	R210 On 05/02/2026			Bond Future	1	25,000,000	Member	Buy
2025-12-09 12:13:59	R210 On 05/02/2026			Bond Future	1	25,000,000	Member	Sell
2025-12-09 13:47:32	R210 On 05/02/2026			Bond Future	1	25,000,000	Member	Buy
2025-12-09 14:01:16	R210 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-12-09 14:02:38	R210 On 05/02/2026			Bond Future	1	8,000,000	Member	Sell
2025-12-09 14:02:38	R210 On 05/02/2026			Bond Future	1	8,000,000	Client	Sell
2025-12-09 14:02:38	R210 On 05/02/2026			Bond Future	1	8,000,000	Member	Buy
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	1,000,000	Client	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	2,500,000	Member	Buy
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	2,500,000	Member	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	8,000,000	Member	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	2,000,000	Client	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	8,000,000	Client	Sell
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	8,000,000	Member	Buy
2025-12-09 14:02:39	R210 On 05/02/2026			Bond Future	1	2,500,000	Client	Sell
2025-12-09 14:02:40	R210 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2025-12-09 14:02:40	R210 On 05/02/2026			Bond Future	1	500,000	Member	Buy
2025-12-09 14:02:40	R210 On 05/02/2026			Bond Future	1	500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-09 14:02:40	R210 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2025-12-09 14:02:40	R210 On 05/02/2026			Bond Future	1	2,000,000	Client	Sell
Total for R210 Bond Future					25	148,000,000		
2025-12-09 10:49:18	R248 On 05/02/2026			Bond Future	1	4,700,000	Member	Buy
2025-12-09 10:50:21	R248 On 05/02/2026			Bond Future	1	4,700,000	Member	Sell
2025-12-09 12:15:57	R248 On 05/02/2026			Bond Future	1	4,700,000	Client	Sell
2025-12-09 12:15:57	R248 On 05/02/2026			Bond Future	1	4,700,000	Member	Buy
Total for R248 Bond Future					4	18,800,000		
Grand Total for all Instruments					97	1,334,800,000		