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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-12 11:44:25	2030 On 07/05/2026			Bond Future	1	26,700,000	Member	Sell
2025-12-12 11:44:25	2030 On 07/05/2026			Bond Future	1	26,700,000	Member	Buy
2025-12-12 11:58:06	2030 On 07/05/2026			Bond Future	1	14,000,000	Member	Buy
2025-12-12 11:58:06	2030 On 07/05/2026			Bond Future	1	26,700,000	Member	Sell
2025-12-12 13:58:38	2030 On 07/05/2026			Bond Future	1	12,700,000	Member	Sell
2025-12-12 13:58:38	2030 On 07/05/2026			Bond Future	1	12,700,000	Member	Buy
2025-12-12 13:58:38	2030 On 07/05/2026			Bond Future	1	12,700,000	Client	Buy
2025-12-12 13:58:39	2030 On 07/05/2026			Bond Future	1	14,000,000	Client	Buy
2025-12-12 13:58:39	2030 On 07/05/2026			Bond Future	1	14,000,000	Member	Sell
2025-12-12 15:51:34	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Sell
2025-12-12 15:51:51	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Buy
Total for 2030 Bond Future					11	260,200,000		
2025-12-12 12:31:58	2031 On 05/02/2026			Bond Future	1	13,200,000	Client	Buy
2025-12-12 12:31:58	2031 On 05/02/2026			Bond Future	1	13,200,000	Member	Sell
2025-12-12 12:31:58	2031 On 05/02/2026			Bond Future	1	900,000	Member	Sell
2025-12-12 12:31:58	2031 On 05/02/2026			Bond Future	1	900,000	Client	Buy
Total for 2031 Bond Future					4	28,200,000		
2025-12-12 17:16:38	R033 On 05/02/2026			Bond Future	1	1,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-12-12 17:19:09	R033 On 05/02/2026			Bond Future	1	1,800,000 Client	Sell
Total for R033 Bond Future					2	3,600,000	
2025-12-12 11:28:18	R053 On 05/02/2026			Bond Future	1	2,100,000 Client	Sell
2025-12-12 11:28:18	R053 On 05/02/2026			Bond Future	1	2,100,000 Member	Buy
2025-12-12 15:57:03	R053 On 05/02/2026			Bond Future	1	15,000,000 Member	Sell
2025-12-12 15:57:03	R053 On 05/02/2026			Bond Future	1	15,000,000 Member	Buy
2025-12-12 16:20:36	R053 On 05/02/2026			Bond Future	1	14,000,000 Member	Sell
2025-12-12 16:22:49	R053 On 05/02/2026			Bond Future	1	14,000,000 Member	Buy
2025-12-12 16:23:30	R053 On 05/02/2026			Bond Future	1	14,000,000 Member	Sell
2025-12-12 16:23:30	R053 On 05/02/2026			Bond Future	1	14,000,000 Client	Buy
2025-12-12 16:23:31	R053 On 05/02/2026			Bond Future	1	15,000,000 Member	Buy
2025-12-12 16:28:46	R053 On 05/02/2026			Bond Future	1	15,000,000 Member	Sell
2025-12-12 16:30:01	R053 On 05/02/2026			Bond Future	1	15,000,000 Client	Sell
2025-12-12 16:30:01	R053 On 05/02/2026			Bond Future	1	15,000,000 Member	Buy
Total for R053 Bond Future					12	150,200,000	
2025-12-12 11:21:17	R209 On 05/02/2026			Bond Future	1	4,100,000 Client	Sell
2025-12-12 11:21:17	R209 On 05/02/2026			Bond Future	1	4,100,000 Member	Buy
2025-12-12 15:57:03	R209 On 05/02/2026			Bond Future	1	29,000,000 Member	Sell
2025-12-12 15:57:03	R209 On 05/02/2026			Bond Future	1	29,000,000 Member	Buy
2025-12-12 16:20:35	R209 On 05/02/2026			Bond Future	1	28,000,000 Member	Sell
2025-12-12 16:22:10	R209 On 05/02/2026			Bond Future	1	28,000,000 Member	Buy
2025-12-12 16:23:05	R209 On 05/02/2026			Bond Future	1	28,000,000 Member	Sell
2025-12-12 16:23:05	R209 On 05/02/2026			Bond Future	1	28,000,000 Client	Buy
2025-12-12 16:23:17	R209 On 05/02/2026			Bond Future	1	29,000,000 Member	Buy
2025-12-12 16:28:11	R209 On 05/02/2026			Bond Future	1	29,000,000 Member	Sell
2025-12-12 16:29:09	R209 On 05/02/2026			Bond Future	1	29,000,000 Member	Buy
2025-12-12 16:29:09	R209 On 05/02/2026			Bond Future	1	29,000,000 Client	Sell
Total for R209 Bond Future					12	294,200,000	
2025-12-12 11:25:47	R214 On 05/02/2026			Bond Future	1	7,100,000 Member	Sell
2025-12-12 11:25:47	R214 On 05/02/2026			Bond Future	1	7,100,000 Client	Buy
2025-12-12 15:57:03	R214 On 05/02/2026			Bond Future	1	50,000,000 Member	Buy
2025-12-12 15:57:03	R214 On 05/02/2026			Bond Future	1	50,000,000 Member	Sell
2025-12-12 16:20:35	R214 On 05/02/2026			Bond Future	1	50,000,000 Member	Buy
2025-12-12 16:22:30	R214 On 05/02/2026			Bond Future	1	50,000,000 Member	Sell
2025-12-12 16:23:19	R214 On 05/02/2026			Bond Future	1	50,000,000 Client	Sell
2025-12-12 16:23:19	R214 On 05/02/2026			Bond Future	1	50,000,000 Member	Buy
2025-12-12 16:24:03	R214 On 05/02/2026			Bond Future	1	50,000,000 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-12 16:28:35	R214 On 05/02/2026			Bond Future	1	50,000,000	Member	Buy
2025-12-12 16:29:43	R214 On 05/02/2026			Bond Future	1	50,000,000	Client	Buy
2025-12-12 16:29:43	R214 On 05/02/2026			Bond Future	1	50,000,000	Member	Sell
Total for R214 Bond Future					12	514,200,000		
Grand Total for all Instruments					53	1,250,600,000		