

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 15/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-15 13:33:47	2030 On 05/02/2026			Bond Future	1	63,700,000	Member	Sell
2025-12-15 13:33:47	2030 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2025-12-15 13:34:13	2030 On 05/02/2026			Bond Future	1	1,600,000	Member	Buy
2025-12-15 13:34:22	2030 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2025-12-15 15:30:40	2030 On 05/02/2026			Bond Future	1	2,300,000	Client	Sell
2025-12-15 15:30:40	2030 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2025-12-15 16:12:36	2030 On 05/02/2026			Bond Future	1	57,700,000	Client	Buy
2025-12-15 16:12:36	2030 On 05/02/2026			Bond Future	1	57,700,000	Member	Buy
2025-12-15 16:12:36	2030 On 05/02/2026			Bond Future	1	57,700,000	Member	Sell
2025-12-15 16:12:37	2030 On 05/02/2026			Bond Future	1	4,400,000	Member	Buy
2025-12-15 16:12:37	2030 On 05/02/2026			Bond Future	1	4,400,000	Client	Buy
2025-12-15 16:12:37	2030 On 05/02/2026			Bond Future	1	4,400,000	Member	Sell
2025-12-15 16:37:53	2030 On 05/02/2026			Bond Future	1	1,600,000	Member	Sell
2025-12-15 16:37:53	2030 On 05/02/2026			Bond Future	1	1,600,000	Client	Buy
Total for 2030 Bond Future					14	264,000,000		
2025-12-15 12:57:02	2032 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2025-12-15 12:57:40	2032 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2025-12-15 13:33:47	2032 On 07/05/2026			Bond Future	1	135,500,000	Member	Buy
2025-12-15 13:33:47	2032 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-15 13:34:51	2032 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2025-12-15 13:35:02	2032 On 07/05/2026			Bond Future	1	29,200,000	Member	Sell
2025-12-15 13:52:57	2032 On 05/02/2026			Bond Future	1	2,300,000	Client	Sell
2025-12-15 13:52:57	2032 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	9,700,000	Member	Buy
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	29,200,000	Client	Sell
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	9,700,000	Client	Sell
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	29,200,000	Member	Buy
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	96,600,000	Client	Sell
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	9,700,000	Member	Sell
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	96,600,000	Member	Sell
2025-12-15 15:50:21	2032 On 07/05/2026			Bond Future	1	96,600,000	Member	Buy
2025-12-15 16:32:22	2032 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2025-12-15 16:32:22	2032 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
Total for 2032 Bond Future					18	559,200,000		
2025-12-15 12:57:02	2037 On 05/02/2026			Bond Future	1	4,000,000	Member	Buy
2025-12-15 12:58:20	2037 On 05/02/2026			Bond Future	1	4,000,000	Member	Sell
2025-12-15 13:33:47	2037 On 07/05/2026			Bond Future	1	13,300,000	Member	Sell
2025-12-15 13:33:47	2037 On 07/05/2026			Bond Future	1	145,900,000	Member	Buy
2025-12-15 13:36:10	2037 On 07/05/2026			Bond Future	1	30,400,000	Member	Sell
2025-12-15 13:36:23	2037 On 07/05/2026			Bond Future	1	6,400,000	Member	Buy
2025-12-15 13:49:47	2037 On 05/02/2026			Bond Future	1	4,000,000	Client	Sell
2025-12-15 13:49:47	2037 On 05/02/2026			Bond Future	1	4,000,000	Member	Buy
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	6,400,000	Member	Sell
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	3,900,000	Member	Buy
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	3,000,000	Member	Buy
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	3,000,000	Client	Buy
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	3,900,000	Client	Buy
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	3,900,000	Member	Sell
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2025-12-15 16:04:23	2037 On 07/05/2026			Bond Future	1	6,400,000	Client	Buy
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	1,500,000	Client	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	8,900,000	Client	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	8,500,000	Client	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	8,900,000	Member	Buy
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	1,500,000	Member	Buy
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	96,600,000	Member	Buy
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	30,400,000	Member	Buy
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	8,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	1,500,000	Member	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	8,500,000	Member	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	8,900,000	Member	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	96,600,000	Member	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	96,600,000	Client	Sell
2025-12-15 16:34:21	2037 On 07/05/2026			Bond Future	1	30,400,000	Client	Sell
Total for 2037 Bond Future					30	652,800,000		
2025-12-15 12:57:02	2040 On 05/02/2026			Bond Future	1	1,100,000	Member	Buy
2025-12-15 12:58:40	2040 On 05/02/2026			Bond Future	1	1,100,000	Member	Sell
2025-12-15 13:37:15	2040 On 05/02/2026			Bond Future	1	2,600,000	Member	Sell
2025-12-15 13:37:15	2040 On 05/02/2026			Bond Future	1	209,200,000	Member	Buy
2025-12-15 13:37:30	2040 On 05/02/2026			Bond Future	1	15,700,000	Member	Buy
2025-12-15 13:37:30	2040 On 05/02/2026			Bond Future	1	15,700,000	Member	Sell
2025-12-15 13:48:55	2040 On 05/02/2026			Bond Future	1	1,100,000	Client	Sell
2025-12-15 13:48:55	2040 On 05/02/2026			Bond Future	1	1,100,000	Member	Buy
2025-12-15 15:52:56	2040 On 05/02/2026			Bond Future	1	15,700,000	Member	Sell
2025-12-15 15:52:56	2040 On 05/02/2026			Bond Future	1	15,700,000	Client	Buy
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	2,600,000	Client	Sell
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	83,300,000	Member	Buy
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	123,300,000	Member	Sell
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	83,300,000	Member	Sell
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	2,600,000	Member	Buy
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	123,300,000	Client	Sell
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	123,300,000	Member	Buy
2025-12-15 16:27:49	2040 On 05/02/2026			Bond Future	1	83,300,000	Client	Sell
2025-12-15 16:34:35	2040 On 05/02/2026			Bond Future	1	30,300,000	Member	Buy
2025-12-15 16:34:35	2040 On 05/02/2026			Bond Future	1	30,300,000	Member	Sell
2025-12-15 16:34:35	2040 On 05/02/2026			Bond Future	1	163,200,000	Member	Buy
2025-12-15 16:34:35	2040 On 05/02/2026			Bond Future	1	163,200,000	Member	Sell
Total for 2040 Bond Future					22	1,291,000,000		
2025-12-15 13:33:47	2044 On 07/05/2026			Bond Future	1	100,000,000	Member	Buy
2025-12-15 13:33:47	2044 On 07/05/2026			Bond Future	1	21,300,000	Member	Sell
2025-12-15 13:38:21	2044 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2025-12-15 13:38:57	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	3,300,000	Member	Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	22,700,000	Member	Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	24,600,000	Member	Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	2,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	3,300,000	Member	Buy
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	3,300,000	Client	Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	22,700,000	Client	Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	22,700,000	Member	Buy
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	2,400,000	Client	Sell
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	24,600,000	Member	Buy
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	2,400,000	Member	Buy
2025-12-15 15:43:50	2044 On 07/05/2026			Bond Future	1	24,600,000	Client	Sell
2025-12-15 16:02:46	2044 On 07/05/2026			Bond Future	1	46,000,000	Member	Buy
2025-12-15 16:02:46	2044 On 07/05/2026			Bond Future	1	46,000,000	Member	Sell
2025-12-15 16:02:46	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2025-12-15 16:02:46	2044 On 07/05/2026			Bond Future	1	46,000,000	Client	Sell
2025-12-15 16:02:46	2044 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	8,000,000	Client	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	6,800,000	Client	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	3,400,000	Member	Sell
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	2,500,000	Client	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	6,800,000	Member	Sell
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	6,800,000	Member	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	8,000,000	Member	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	2,500,000	Member	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	3,400,000	Member	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	3,400,000	Client	Buy
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2025-12-15 16:30:13	2044 On 07/05/2026			Bond Future	1	8,000,000	Member	Sell
2025-12-15 16:38:51	2044 On 07/05/2026			Bond Future	1	600,000	Client	Buy
2025-12-15 16:38:51	2044 On 07/05/2026			Bond Future	1	600,000	Member	Sell
Total for 2044 Bond Future					35	485,200,000		
2025-12-15 12:57:02	R035 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2025-12-15 12:57:59	R035 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2025-12-15 13:33:47	R035 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2025-12-15 13:35:25	R035 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2025-12-15 13:51:00	R035 On 05/02/2026			Bond Future	1	2,300,000	Client	Sell
2025-12-15 13:51:00	R035 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2025-12-15 15:23:52	R035 On 05/02/2026			Bond Future	1	171,600,000	Member	Buy
2025-12-15 16:18:29	R035 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2025-12-15 16:18:29	R035 On 07/05/2026			Bond Future	1	500,000	Client	Sell
2025-12-15 16:35:00	R035 On 05/02/2026			Bond Future	1	114,400,000	Member	Sell
2025-12-15 16:35:49	R035 On 05/02/2026			Bond Future	1	57,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-15 16:35:49	R035 On 05/02/2026			Bond Future	1	57,200,000	Client	Sell
2025-12-15 16:35:49	R035 On 05/02/2026			Bond Future	1	114,400,000	Client	Sell
2025-12-15 16:35:49	R035 On 05/02/2026			Bond Future	1	57,200,000	Member	Buy
2025-12-15 16:35:49	R035 On 05/02/2026			Bond Future	1	114,400,000	Member	Buy
Total for R035 Bond Future					15	697,600,000		
2025-12-15 13:33:47	R209 On 07/05/2026			Bond Future	1	19,300,000	Member	Buy
2025-12-15 13:40:07	R209 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2025-12-15 15:32:18	R209 On 07/05/2026			Bond Future	1	15,800,000	Member	Sell
2025-12-15 15:32:18	R209 On 07/05/2026			Bond Future	1	15,800,000	Client	Sell
2025-12-15 15:32:18	R209 On 07/05/2026			Bond Future	1	3,500,000	Member	Buy
2025-12-15 15:32:18	R209 On 07/05/2026			Bond Future	1	15,800,000	Member	Buy
2025-12-15 15:32:18	R209 On 07/05/2026			Bond Future	1	3,500,000	Client	Sell
Total for R209 Bond Future					7	77,200,000		
2025-12-15 13:33:47	R213 On 07/05/2026			Bond Future	1	4,000,000	Member	Buy
2025-12-15 13:33:47	R213 On 07/05/2026			Bond Future	1	63,400,000	Member	Sell
2025-12-15 13:40:38	R213 On 07/05/2026			Bond Future	1	15,000,000	Member	Buy
2025-12-15 13:40:58	R213 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
2025-12-15 16:15:13	R213 On 07/05/2026			Bond Future	1	2,400,000	Client	Buy
2025-12-15 16:15:13	R213 On 07/05/2026			Bond Future	1	2,400,000	Member	Buy
2025-12-15 16:15:13	R213 On 07/05/2026			Bond Future	1	2,400,000	Member	Sell
2025-12-15 16:19:45	R213 On 07/05/2026			Bond Future	1	46,000,000	Member	Sell
2025-12-15 16:19:45	R213 On 07/05/2026			Bond Future	1	46,000,000	Client	Buy
2025-12-15 16:19:45	R213 On 07/05/2026			Bond Future	1	15,000,000	Member	Sell
2025-12-15 16:19:45	R213 On 07/05/2026			Bond Future	1	46,000,000	Member	Buy
2025-12-15 16:19:45	R213 On 07/05/2026			Bond Future	1	15,000,000	Client	Buy
2025-12-15 16:21:09	R213 On 07/05/2026			Bond Future	1	4,000,000	Member	Buy
2025-12-15 16:21:09	R213 On 07/05/2026			Bond Future	1	4,000,000	Client	Sell
Total for R213 Bond Future					14	269,600,000		
2025-12-15 13:33:47	R214 On 07/05/2026			Bond Future	1	15,800,000	Member	Sell
2025-12-15 13:41:15	R214 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	1,600,000	Member	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	10,000,000	Client	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	1,600,000	Client	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	1,600,000	Member	Sell
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	1,400,000	Client	Buy
2025-12-15 16:09:48	R214 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2025-12-15 16:17:14	R214 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2025-12-15 16:17:14	R214 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2025-12-15 16:17:14	R214 On 07/05/2026			Bond Future	1	100,000	Client	Buy
2025-12-15 16:17:14	R214 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2025-12-15 16:17:14	R214 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2025-12-15 16:17:14	R214 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2025-12-15 16:17:15	R214 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2025-12-15 16:17:15	R214 On 07/05/2026			Bond Future	1	200,000	Client	Buy
Total for R214 Bond Future					25	63,200,000		
2025-12-15 13:33:47	R248 On 07/05/2026			Bond Future	1	241,600,000	Member	Sell
2025-12-15 13:33:47	R248 On 07/05/2026			Bond Future	1	20,400,000	Member	Buy
2025-12-15 13:39:27	R248 On 07/05/2026			Bond Future	1	22,100,000	Member	Buy
2025-12-15 13:39:46	R248 On 07/05/2026			Bond Future	1	2,300,000	Member	Sell
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	107,700,000	Client	Buy
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	4,600,000	Member	Buy
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	107,700,000	Member	Buy
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	107,200,000	Member	Buy
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	4,600,000	Member	Sell
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	107,200,000	Client	Buy
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	22,100,000	Member	Sell
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	4,600,000	Client	Buy
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	107,200,000	Member	Sell
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	22,100,000	Client	Buy
2025-12-15 15:51:49	R248 On 07/05/2026			Bond Future	1	107,700,000	Member	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	13,700,000	Member	Buy
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,700,000	Client	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	2,300,000	Client	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	2,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,700,000	Client	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,700,000	Member	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	1,700,000	Member	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	13,700,000	Member	Sell
2025-12-15 16:36:15	R248 On 07/05/2026			Bond Future	1	13,700,000	Client	Sell
Total for R248 Bond Future						29	1,048,000,000	
Grand Total for all Instruments						209	5,407,800,000	