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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-17 09:44:51	2030 On 05/02/2026			Bond Future	1	22,600,000	Member	Buy
2025-12-17 09:44:51	2030 On 05/02/2026			Bond Future	1	22,600,000	Member	Sell
Total for 2030 Bond Future					2	45,200,000		
2025-12-17 11:19:14	2032 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-17 11:19:30	2032 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
Total for 2032 Bond Future					2	4,000,000		
2025-12-17 09:44:51	2037 On 05/02/2026			Bond Future	1	76,600,000	Member	Sell
2025-12-17 11:10:22	2037 On 05/02/2026			Bond Future	1	76,600,000	Client	Buy
2025-12-17 11:19:41	2037 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-17 11:19:41	2037 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
Total for 2037 Bond Future					4	157,200,000		
2025-12-17 09:44:51	2040 On 05/02/2026			Bond Future	1	12,500,000	Member	Sell
2025-12-17 11:08:00	2040 On 05/02/2026			Bond Future	1	12,500,000	Client	Buy
2025-12-17 12:36:59	2040 On 07/05/2026			Bond Future	1	200,000,000	Member	Sell
2025-12-17 12:37:30	2040 On 07/05/2026			Bond Future	1	200,000,000	Member	Buy
2025-12-17 13:06:23	2040 On 07/05/2026			Bond Future	1	600,000,000	Member	Sell
2025-12-17 13:06:47	2040 On 07/05/2026			Bond Future	1	600,000,000	Member	Buy
Total for 2040 Bond Future					6	1,625,000,000		
2025-12-17 10:33:52	R035 On 07/05/2026			Bond Future	1	400,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-17 10:34:17	R035 On 07/05/2026			Bond Future	1	400,000,000	Member	Buy
2025-12-17 11:36:20	R035 On 07/05/2026			Bond Future	1	85,900,000	Member	Sell
2025-12-17 11:36:20	R035 On 07/05/2026			Bond Future	1	85,900,000	Member	Buy
2025-12-17 13:05:21	R035 On 07/05/2026			Bond Future	1	85,900,000	Member	Sell
2025-12-17 13:05:21	R035 On 07/05/2026			Bond Future	1	14,000,000	Member	Buy
2025-12-17 14:59:55	R035 On 07/05/2026			Bond Future	1	4,800,000	Member	Buy
2025-12-17 14:59:55	R035 On 07/05/2026			Bond Future	1	4,800,000	Member	Sell
2025-12-17 14:59:55	R035 On 07/05/2026			Bond Future	1	4,800,000	Client	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	8,100,000	Client	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	10,800,000	Client	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	7,000,000	Client	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	1,700,000	Member	Sell
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	10,800,000	Member	Sell
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	8,100,000	Member	Sell
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	3,500,000	Client	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	1,700,000	Client	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	3,500,000	Member	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	8,100,000	Member	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	7,000,000	Member	Sell
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	7,000,000	Member	Buy
2025-12-17 14:59:56	R035 On 07/05/2026			Bond Future	1	10,800,000	Member	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	5,800,000	Member	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	3,200,000	Member	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	13,400,000	Member	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	13,600,000	Member	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	5,800,000	Member	Sell
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	13,400,000	Member	Sell
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	3,200,000	Client	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	13,600,000	Client	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	13,400,000	Client	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	13,600,000	Member	Sell
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	14,000,000	Client	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	14,000,000	Member	Sell
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	5,800,000	Client	Buy
2025-12-17 14:59:57	R035 On 07/05/2026			Bond Future	1	3,200,000	Member	Sell
Total for R035 Bond Future					38	1,315,400,000		
2025-12-17 11:19:14	R209 On 05/02/2026			Bond Future	1	4,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-17 11:20:06	R209 On 05/02/2026			Bond Future	1	4,000,000	Client	Buy
Total for R209 Bond Future					2	8,000,000		
2025-12-17 11:19:14	R213 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-17 11:20:22	R213 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
Total for R213 Bond Future					2	4,000,000		
2025-12-17 11:19:14	R214 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-17 11:20:41	R214 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
Total for R214 Bond Future					2	4,000,000		
2025-12-17 11:19:14	R248 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-12-17 11:19:54	R248 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
Total for R248 Bond Future					2	4,000,000		
2025-12-17 11:53:50	R4R2 On 05/02/2026			Bond Future	1	40,600,000	Member	Sell
2025-12-17 12:10:56	R4R2 On 05/02/2026			Bond Future	1	40,600,000	Client	Buy
Total for R4R2 Bond Future					2	81,200,000		
Grand Total for all Instruments					62	3,248,000,000		