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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-08 12:13:04	2030 On 07/05/2026			Bond Future	1	1,500,000	Client	Buy
2026-01-08 12:13:04	2030 On 07/05/2026			Bond Future	1	1,500,000	Client	Sell
Total for 2030 Bond Future					2	3,000,000		
2026-01-08 11:07:18	2037 On 07/05/2026			Bond Future	1	14,000,000	Member	Sell
2026-01-08 11:07:46	2037 On 07/05/2026			Bond Future	1	14,000,000	Member	Buy
2026-01-08 17:23:46	2037 On 05/02/2026			Bond Future	1	2,500,000	Member	Buy
2026-01-08 17:32:53	2037 On 05/02/2026			Bond Future	1	2,500,000	Client	Sell
Total for 2037 Bond Future					4	33,000,000		
2026-01-08 11:07:18	2040 On 07/05/2026			Bond Future	1	26,000,000	Member	Buy
2026-01-08 11:08:00	2040 On 07/05/2026			Bond Future	1	26,000,000	Member	Sell
2026-01-08 14:18:24	2040 On 05/02/2026			Bond Future	1	33,900,000	Member	Sell
2026-01-08 16:40:55	2040 On 05/02/2026			Bond Future	1	14,500,000	Member	Buy
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	6,800,000	Member	Buy
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	12,600,000	Member	Buy
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	12,600,000	Member	Sell
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	12,600,000	Client	Buy
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	14,500,000	Member	Sell
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	6,800,000	Client	Buy
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	14,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-08 16:41:46	2040 On 05/02/2026			Bond Future	1	6,800,000	Member	Sell
2026-01-08 17:23:46	2040 On 05/02/2026			Bond Future	1	1,500,000	Member	Buy
2026-01-08 17:31:47	2040 On 05/02/2026			Bond Future	1	1,500,000	Client	Sell
Total for 2040 Bond Future					14	190,600,000		
2026-01-08 11:07:18	2044 On 07/05/2026			Bond Future	1	30,000,000	Member	Buy
2026-01-08 11:08:11	2044 On 07/05/2026			Bond Future	1	30,000,000	Member	Sell
2026-01-08 14:18:24	2044 On 05/02/2026			Bond Future	1	4,200,000	Member	Sell
2026-01-08 16:37:26	2044 On 05/02/2026			Bond Future	1	1,100,000	Member	Buy
2026-01-08 16:38:06	2044 On 05/02/2026			Bond Future	1	3,100,000	Member	Buy
2026-01-08 16:38:06	2044 On 05/02/2026			Bond Future	1	3,100,000	Client	Buy
2026-01-08 16:38:06	2044 On 05/02/2026			Bond Future	1	3,100,000	Member	Sell
2026-01-08 16:38:07	2044 On 05/02/2026			Bond Future	1	1,100,000	Client	Buy
2026-01-08 16:38:07	2044 On 05/02/2026			Bond Future	1	1,100,000	Member	Sell
Total for 2044 Bond Future					9	76,800,000		
2026-01-08 14:18:24	R033 On 05/02/2026			Bond Future	1	274,200,000	Member	Sell
2026-01-08 15:58:34	R033 On 05/02/2026			Bond Future	1	1,200,000	Member	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	123,500,000	Member	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	61,300,000	Member	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	54,400,000	Member	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	9,100,000	Member	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	123,500,000	Client	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	9,100,000	Client	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	61,300,000	Client	Buy
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	61,300,000	Member	Sell
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	9,100,000	Member	Sell
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	54,400,000	Member	Sell
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	123,500,000	Member	Sell
2026-01-08 16:35:14	R033 On 05/02/2026			Bond Future	1	54,400,000	Client	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	3,600,000	Client	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	6,500,000	Client	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	4,400,000	Member	Sell
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	6,500,000	Member	Sell
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	4,400,000	Client	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	4,300,000	Client	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	2,400,000	Member	Sell
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	2,400,000	Client	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	2,400,000	Member	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	6,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	4,400,000	Member	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	4,300,000	Member	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	3,600,000	Member	Buy
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	3,600,000	Member	Sell
2026-01-08 16:35:15	R033 On 05/02/2026			Bond Future	1	4,300,000	Member	Sell
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	1,200,000	Member	Sell
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	2,200,000	Member	Sell
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	2,200,000	Member	Buy
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	1,300,000	Member	Buy
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	1,300,000	Client	Buy
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	1,200,000	Client	Buy
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	2,200,000	Client	Buy
2026-01-08 16:35:16	R033 On 05/02/2026			Bond Future	1	1,300,000	Member	Sell
Total for R033 Bond Future					37	1,096,800,000		
2026-01-08 11:07:18	R035 On 07/05/2026			Bond Future	1	55,000,000	Member	Sell
2026-01-08 11:07:34	R035 On 07/05/2026			Bond Future	1	55,000,000	Member	Buy
2026-01-08 14:18:24	R035 On 05/02/2026			Bond Future	1	147,300,000	Member	Sell
2026-01-08 16:33:29	R035 On 05/02/2026			Bond Future	1	300,000	Member	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	62,000,000	Member	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	36,600,000	Member	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	11,300,000	Member	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	8,300,000	Member	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	5,900,000	Member	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	36,600,000	Member	Sell
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	11,300,000	Client	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	8,300,000	Client	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	5,900,000	Client	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	36,600,000	Client	Buy
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	8,300,000	Member	Sell
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	62,000,000	Member	Sell
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	5,900,000	Member	Sell
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	11,300,000	Member	Sell
2026-01-08 16:36:01	R035 On 05/02/2026			Bond Future	1	62,000,000	Client	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	2,500,000	Client	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	3,600,000	Client	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	3,200,000	Client	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	5,500,000	Member	Sell
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	3,600,000	Member	Sell
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	2,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	5,700,000	Member	Sell
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	2,400,000	Client	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	2,400,000	Member	Sell
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	5,700,000	Member	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	5,500,000	Member	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	3,600,000	Member	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	3,200,000	Member	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	2,500,000	Member	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	2,400,000	Member	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	3,200,000	Member	Sell
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	5,700,000	Client	Buy
2026-01-08 16:36:02	R035 On 05/02/2026			Bond Future	1	5,500,000	Client	Buy
2026-01-08 16:36:03	R035 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2026-01-08 16:36:03	R035 On 05/02/2026			Bond Future	1	300,000	Client	Buy
2026-01-08 17:03:34	R035 On 05/02/2026			Bond Future	1	300,000	Member	Sell
2026-01-08 17:03:34	R035 On 05/02/2026			Bond Future	1	300,000	Member	Buy
2026-01-08 17:07:40	R035 On 05/02/2026			Bond Future	1	300,000	Member	Buy
2026-01-08 17:07:40	R035 On 05/02/2026			Bond Future	1	300,000	Client	Sell
Total for R035 Bond Future					43	700,400,000		
2026-01-08 10:33:41	R053 On 07/05/2026			Bond Future	1	1,800,000,000	Member	Sell
2026-01-08 10:34:12	R053 On 07/05/2026			Bond Future	1	1,800,000,000	Member	Buy
Total for R053 Bond Future					2	3,600,000,000		
2026-01-08 17:23:46	R209 On 05/02/2026			Bond Future	1	1,500,000	Member	Buy
2026-01-08 17:31:29	R209 On 05/02/2026			Bond Future	1	1,500,000	Client	Sell
Total for R209 Bond Future					2	3,000,000		
2026-01-08 14:18:24	R248 On 05/02/2026			Bond Future	1	428,500,000	Member	Sell
2026-01-08 15:59:32	R248 On 05/02/2026			Bond Future	1	1,300,000	Member	Buy
2026-01-08 16:33:10	R248 On 05/02/2026			Bond Future	1	30,600,000	Member	Buy
2026-01-08 16:33:10	R248 On 05/02/2026			Bond Future	1	393,600,000	Member	Buy
2026-01-08 16:33:10	R248 On 05/02/2026			Bond Future	1	30,600,000	Client	Buy
2026-01-08 16:33:10	R248 On 05/02/2026			Bond Future	1	393,600,000	Member	Sell
2026-01-08 16:33:10	R248 On 05/02/2026			Bond Future	1	30,600,000	Member	Sell
2026-01-08 16:33:10	R248 On 05/02/2026			Bond Future	1	393,600,000	Client	Buy
2026-01-08 16:33:11	R248 On 05/02/2026			Bond Future	1	1,300,000	Member	Sell
2026-01-08 16:33:11	R248 On 05/02/2026			Bond Future	1	3,000,000	Client	Buy
2026-01-08 16:33:11	R248 On 05/02/2026			Bond Future	1	1,300,000	Client	Buy
2026-01-08 16:33:11	R248 On 05/02/2026			Bond Future	1	3,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-08 16:33:11	R248 On 05/02/2026			Bond Future	1	3,000,000	Member	Sell
Total for R248 Bond Future					13	1,714,000,000		
Grand Total for all Instruments					126	7,417,600,000		