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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/02/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-12 09:53:32	2030 On 07/05/2026			Bond Future	1	50,000,000	Member	Sell
2026-02-12 09:53:32	2030 On 07/05/2026			Bond Future	1	50,000,000	Member	Buy
2026-02-12 12:33:28	2030 On 07/05/2026			Bond Future	1	50,000,000	Member	Sell
2026-02-12 12:33:28	2030 On 07/05/2026			Bond Future	1	50,000,000	Client	Buy
Total for 2030 Bond Future					4	200,000,000		
2026-02-12 16:36:33	2032 On 07/05/2026			Bond Future	1	3,700,000	Client	Buy
2026-02-12 16:36:33	2032 On 07/05/2026			Bond Future	1	3,700,000	Client	Sell
2026-02-12 16:37:06	2032 On 07/05/2026			Bond Future	1	9,600,000	Client	Buy
2026-02-12 16:37:06	2032 On 07/05/2026			Bond Future	1	9,600,000	Client	Sell
Total for 2032 Bond Future					4	26,600,000		
2026-02-12 14:26:12	2038 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-02-12 14:26:12	2038 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-02-12 14:29:33	2038 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2026-02-12 14:29:33	2038 On 07/05/2026			Bond Future	1	200,000	Member	Sell
Total for 2038 Bond Future					4	800,000		
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	3,400,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	3,400,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	2,600,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	143,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	445,300,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	11,300,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	12,800,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	400,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	29,900,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	82,500,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	29,900,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	2,900,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	69,800,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	9,400,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	43,700,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	11,300,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	8,200,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	9,400,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	86,100,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	86,100,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	12,700,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,500,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	109,500,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	5,100,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	33,900,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,800,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	143,000,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,000,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,500,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	5,100,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	33,900,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	445,300,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	2,600,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	8,200,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	8,900,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	43,700,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	32,300,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	2,600,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	96,700,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	2,900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	12,700,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	69,800,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,500,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	146,900,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	8,900,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	4,000,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	143,200,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,800,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	12,800,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	8,400,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	8,400,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	2,600,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	82,500,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	1,500,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	32,300,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	143,000,000	Member	Sell
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	96,700,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	146,900,000	Client	Buy
2026-02-12 15:19:00	2044 On 07/05/2026			Bond Future	1	109,500,000	Client	Buy
Total for 2044 Bond Future					62	3,122,600,000		
2026-02-12 13:16:22	GOVI On 07/05/2026			GOVI	1	10,000	Member	Buy
2026-02-12 15:01:02	GOVI On 07/05/2026			GOVI	1	10,000	Member	Sell
2026-02-12 15:02:15	GOVI On 07/05/2026			GOVI	1	10,000	Member	Buy
2026-02-12 15:02:15	GOVI On 07/05/2026			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					4	40,000		
2026-02-12 16:50:46	R033 On 07/05/2026			Bond Future	1	1,100,000	Client	Sell
2026-02-12 16:50:46	R033 On 07/05/2026			Bond Future	1	1,100,000	Client	Buy
2026-02-12 16:52:15	R033 On 07/05/2026			Bond Future	1	1,700,000	Client	Buy
2026-02-12 16:52:15	R033 On 07/05/2026			Bond Future	1	1,700,000	Client	Sell
2026-02-12 17:39:13	R033 On 07/05/2026			Bond Future	1	4,800,000	Member	Buy
2026-02-12 17:46:41	R033 On 07/05/2026			Bond Future	1	2,800,000	Member	Sell
2026-02-12 17:47:27	R033 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-02-12 17:47:27	R033 On 07/05/2026			Bond Future	1	2,000,000	Client	Sell
2026-02-12 17:47:27	R033 On 07/05/2026			Bond Future	1	2,800,000	Client	Sell
2026-02-12 17:47:27	R033 On 07/05/2026			Bond Future	1	2,800,000	Member	Buy
2026-02-12 17:47:27	R033 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
Total for R033 Bond Future					11	24,800,000		
2026-02-12 17:05:13	R035 On 07/05/2026			Bond Future	1	500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-12 17:05:13	R035 On 07/05/2026			Bond Future	1	500,000	Client	Buy
2026-02-12 17:05:43	R035 On 07/05/2026			Bond Future	1	2,200,000	Client	Buy
2026-02-12 17:05:43	R035 On 07/05/2026			Bond Future	1	2,200,000	Client	Sell
2026-02-12 17:39:13	R035 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-02-12 17:44:50	R035 On 07/05/2026			Bond Future	1	1,400,000	Client	Sell
Total for R035 Bond Future					6	8,200,000		
2026-02-12 17:10:53	R053 On 07/05/2026			Bond Future	1	28,200,000	Member	Sell
2026-02-12 17:17:34	R053 On 07/05/2026			Bond Future	1	28,200,000	Client	Buy
Total for R053 Bond Future					2	56,400,000		
2026-02-12 16:40:52	R209 On 07/05/2026			Bond Future	1	2,600,000	Client	Buy
2026-02-12 16:40:52	R209 On 07/05/2026			Bond Future	1	2,600,000	Client	Sell
2026-02-12 16:41:54	R209 On 07/05/2026			Bond Future	1	3,400,000	Client	Sell
2026-02-12 16:41:54	R209 On 07/05/2026			Bond Future	1	3,400,000	Client	Buy
2026-02-12 17:39:13	R209 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-02-12 17:45:40	R209 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-02-12 17:48:18	R209 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2026-02-12 17:48:18	R209 On 07/05/2026			Bond Future	1	300,000	Client	Sell
2026-02-12 17:48:18	R209 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-02-12 17:48:18	R209 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-02-12 17:48:18	R209 On 07/05/2026			Bond Future	1	400,000	Member	Buy
Total for R209 Bond Future					11	14,800,000		
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	11,700,000	Member	Buy
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	81,900,000	Client	Sell
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	17,500,000	Client	Sell
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	81,900,000	Member	Buy
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	17,500,000	Member	Buy
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	58,000,000	Member	Buy
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	11,700,000	Client	Sell
2026-02-12 15:15:00	R213 On 07/05/2026			Bond Future	1	58,000,000	Client	Sell
Total for R213 Bond Future					8	338,200,000		
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	3,400,000	Member	Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	11,400,000	Client	Buy
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	8,200,000	Client	Buy
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	4,700,000	Member	Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	3,400,000	Client	Buy
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	1,600,000	Member	Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	4,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	8,200,000	Member	Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	4,400,000	Client	Buy
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	11,300,000	Client	Buy
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	3,500,000	Client	Buy
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	11,400,000	Member	Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	4,700,000	Client	Buy
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	11,300,000	Member	Sell
2026-02-12 11:30:58	R248 On 07/05/2026			Bond Future	1	1,600,000	Client	Buy
Total for R248 Bond Future					16	97,000,000		
Grand Total for all Instruments					132	3,889,440,000		