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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-02 10:55:33	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-02 10:58:39	2030 On 07/05/2026			Bond Future	1	3,600,000	Member	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	7,400,000	Member	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	5,900,000	Member	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	3,000,000	Member	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	600,000	Client	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	7,400,000	Member	Sell
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	7,400,000	Client	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	5,900,000	Member	Sell
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	5,900,000	Client	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	3,000,000	Client	Buy
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2026-03-02 10:59:44	2030 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	3,900,000	Member	Sell
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	3,600,000	Client	Buy
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	3,900,000	Client	Buy
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	600,000	Client	Buy
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	3,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	3,600,000	Member	Sell
2026-03-02 10:59:45	2030 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-02 11:28:00	2030 On 06/08/2026			Bond Future	1	31,000,000	Client	Sell
2026-03-02 11:28:00	2030 On 06/08/2026			Bond Future	1	31,000,000	Member	Buy
2026-03-02 16:17:13	2030 On 07/05/2026			Bond Future	1	50,000,000	Member	Buy
2026-03-02 16:17:53	2030 On 07/05/2026			Bond Future	1	50,000,000	Member	Sell
Total for 2030 Bond Future					26	262,000,000		
2026-03-02 09:14:21	2032 On 07/05/2026			Bond Future	1	76,700,000	Member	Sell
2026-03-02 09:14:50	2032 On 07/05/2026			Bond Future	1	69,600,000	Member	Buy
2026-03-02 09:50:50	2032 On 07/05/2026			Bond Future	1	7,100,000	Member	Buy
2026-03-02 09:50:50	2032 On 07/05/2026			Bond Future	1	7,100,000	Client	Buy
2026-03-02 09:50:50	2032 On 07/05/2026			Bond Future	1	69,600,000	Client	Buy
2026-03-02 09:50:50	2032 On 07/05/2026			Bond Future	1	7,100,000	Member	Sell
2026-03-02 09:50:50	2032 On 07/05/2026			Bond Future	1	69,600,000	Member	Sell
2026-03-02 12:32:46	2032 On 07/05/2026			Bond Future	1	38,400,000	Member	Sell
2026-03-02 12:33:22	2032 On 07/05/2026			Bond Future	1	34,800,000	Member	Buy
2026-03-02 12:36:32	2032 On 07/05/2026			Bond Future	1	3,600,000	Client	Buy
2026-03-02 12:36:32	2032 On 07/05/2026			Bond Future	1	3,600,000	Member	Buy
2026-03-02 12:36:32	2032 On 07/05/2026			Bond Future	1	3,600,000	Member	Sell
2026-03-02 12:36:32	2032 On 07/05/2026			Bond Future	1	34,800,000	Member	Sell
2026-03-02 12:36:32	2032 On 07/05/2026			Bond Future	1	34,800,000	Client	Buy
2026-03-02 16:38:15	2032 On 07/05/2026			Bond Future	1	87,000,000	Member	Buy
2026-03-02 16:38:59	2032 On 07/05/2026			Bond Future	1	87,000,000	Member	Sell
Total for 2032 Bond Future					16	634,400,000		
2026-03-02 17:02:04	2038 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-03-02 17:02:04	2038 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2026-03-02 17:28:56	2038 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2026-03-02 17:28:56	2038 On 07/05/2026			Bond Future	1	300,000	Client	Buy
Total for 2038 Bond Future					4	1,200,000		
2026-03-02 11:28:00	2040 On 06/08/2026			Bond Future	1	27,200,000	Client	Buy
2026-03-02 11:28:00	2040 On 06/08/2026			Bond Future	1	27,200,000	Member	Sell
2026-03-02 14:34:07	2040 On 07/05/2026			Bond Future	1	1,800,000	Member	Sell
2026-03-02 17:10:51	2040 On 07/05/2026			Bond Future	1	8,800,000	Member	Buy
2026-03-02 17:26:45	2040 On 07/05/2026			Bond Future	1	800,000	Member	Sell
2026-03-02 17:29:17	2040 On 07/05/2026			Bond Future	1	8,000,000	Member	Sell
2026-03-02 17:29:17	2040 On 07/05/2026			Bond Future	1	800,000	Client	Sell
2026-03-02 17:29:17	2040 On 07/05/2026			Bond Future	1	8,000,000	Member	Buy
2026-03-02 17:29:17	2040 On 07/05/2026			Bond Future	1	800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-02 17:29:17	2040 On 07/05/2026			Bond Future	1	8,000,000	Client	Sell
2026-03-02 17:57:46	2040 On 07/05/2026			Bond Future	1	1,800,000	Client	Buy
Total for 2040 Bond Future					11	93,200,000		
2026-03-02 10:28:39	2044 On 07/05/2026			Bond Future	1	78,400,000	Member	Sell
2026-03-02 10:48:36	2044 On 07/05/2026			Bond Future	1	78,400,000	Client	Buy
2026-03-02 11:23:27	2044 On 07/05/2026			Bond Future	1	27,500,000	Member	Sell
2026-03-02 12:34:33	2044 On 07/05/2026			Bond Future	1	27,500,000	Client	Buy
Total for 2044 Bond Future					4	211,800,000		
2026-03-02 13:56:00	IGOV On 07/05/2026			Index Future	1	20,000	Client	Sell
2026-03-02 13:56:00	IGOV On 07/05/2026			Index Future	1	20,000	Member	Buy
Total for IGOV Index Future					2	40,000		
2026-03-02 12:32:46	R035 On 07/05/2026			Bond Future	1	8,000,000	Member	Sell
2026-03-02 12:33:49	R035 On 07/05/2026			Bond Future	1	3,900,000	Member	Buy
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	3,600,000	Member	Buy
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	400,000	Client	Buy
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	3,600,000	Client	Buy
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	100,000	Client	Buy
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	3,600,000	Member	Sell
2026-03-02 12:35:31	R035 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-03-02 12:35:32	R035 On 07/05/2026			Bond Future	1	3,900,000	Member	Sell
2026-03-02 12:35:32	R035 On 07/05/2026			Bond Future	1	3,900,000	Client	Buy
2026-03-02 16:17:13	R035 On 07/05/2026			Bond Future	1	75,000,000	Member	Buy
2026-03-02 16:18:29	R035 On 07/05/2026			Bond Future	1	75,000,000	Member	Sell
Total for R035 Bond Future					15	182,000,000		
2026-03-02 11:28:00	R209 On 06/08/2026			Bond Future	1	6,100,000	Client	Buy
2026-03-02 11:28:00	R209 On 06/08/2026			Bond Future	1	6,100,000	Member	Sell
Total for R209 Bond Future					2	12,200,000		
2026-03-02 09:47:23	R214 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-02 09:47:23	R214 On 07/05/2026			Bond Future	1	5,000,000	Member	Sell
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	3,700,000	Client	Buy
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	3,700,000	Member	Sell
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	700,000	Client	Buy
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-03-02 10:13:52	R214 On 07/05/2026			Bond Future	1	3,700,000	Member	Buy
Total for R214 Bond Future					10	20,000,000		
2026-03-02 17:10:51	R4R2 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-02 17:31:28	R4R2 On 07/05/2026			Bond Future	1	400,000	Client	Sell
Total for R4R2 Bond Future					2	800,000		
Grand Total for all Instruments					92	1,417,640,000		