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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-18 12:20:56	2030 On 05/02/2026			Bond Future	1	22,600,000	Member	Sell
2025-12-18 12:20:56	2030 On 05/02/2026			Bond Future	1	22,600,000	Client	Buy
Total for 2030 Bond Future					2	45,200,000		
2025-12-18 10:42:18	2032 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2025-12-18 10:42:38	2032 On 07/05/2026			Bond Future	1	3,000,000	Member	Buy
2025-12-18 11:19:27	2032 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2025-12-18 11:19:27	2032 On 07/05/2026			Bond Future	1	3,000,000	Client	Buy
Total for 2032 Bond Future					4	12,000,000		
2025-12-18 10:57:36	2037 On 07/05/2026			Bond Future	1	13,900,000	Member	Sell
2025-12-18 10:58:47	2037 On 07/05/2026			Bond Future	1	4,000,000	Member	Buy
2025-12-18 11:18:58	2037 On 07/05/2026			Bond Future	1	9,900,000	Member	Buy
2025-12-18 11:18:58	2037 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
2025-12-18 11:18:58	2037 On 07/05/2026			Bond Future	1	9,900,000	Client	Buy
2025-12-18 11:18:58	2037 On 07/05/2026			Bond Future	1	9,900,000	Member	Sell
2025-12-18 11:18:58	2037 On 07/05/2026			Bond Future	1	4,000,000	Client	Buy
2025-12-18 11:48:01	2037 On 05/02/2026			Bond Future	1	16,500,000	Member	Sell
2025-12-18 11:48:01	2037 On 05/02/2026			Bond Future	1	16,500,000	Member	Buy
2025-12-18 11:51:03	2037 On 05/02/2026			Bond Future	1	16,500,000	Member	Buy
2025-12-18 11:51:03	2037 On 05/02/2026			Bond Future	1	16,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-18 12:55:39	2037 On 07/05/2026			Bond Future	1	500,000,000	Member	Sell
2025-12-18 12:56:16	2037 On 07/05/2026			Bond Future	1	500,000,000	Member	Buy
2025-12-18 14:46:33	2037 On 05/02/2026			Bond Future	1	69,800,000	Member	Sell
2025-12-18 14:46:33	2037 On 05/02/2026			Bond Future	1	69,800,000	Client	Buy
Total for 2037 Bond Future					15	1,261,200,000		
2025-12-18 10:18:38	2038 On 05/02/2026			Bond Future	1	42,800,000	Member	Sell
2025-12-18 16:30:20	2038 On 05/02/2026			Bond Future	1	13,100,000	Member	Buy
2025-12-18 16:31:22	2038 On 05/02/2026			Bond Future	1	29,700,000	Member	Buy
2025-12-18 16:31:22	2038 On 05/02/2026			Bond Future	1	29,700,000	Member	Sell
2025-12-18 16:31:22	2038 On 05/02/2026			Bond Future	1	13,100,000	Member	Sell
2025-12-18 16:31:22	2038 On 05/02/2026			Bond Future	1	13,100,000	Client	Buy
2025-12-18 16:31:22	2038 On 05/02/2026			Bond Future	1	29,700,000	Client	Buy
Total for 2038 Bond Future					7	171,200,000		
2025-12-18 11:54:56	2040 On 05/02/2026			Bond Future	1	7,900,000	Client	Buy
2025-12-18 11:54:56	2040 On 05/02/2026			Bond Future	1	7,900,000	Member	Sell
2025-12-18 12:45:32	2040 On 05/02/2026			Bond Future	1	15,800,000	Member	Buy
2025-12-18 12:45:32	2040 On 05/02/2026			Bond Future	1	11,200,000	Member	Sell
2025-12-18 12:47:56	2040 On 05/02/2026			Bond Future	1	12,100,000	Member	Sell
2025-12-18 12:47:56	2040 On 05/02/2026			Bond Future	1	12,100,000	Client	Buy
2025-12-18 12:55:39	2040 On 07/05/2026			Bond Future	1	200,000,000	Member	Sell
2025-12-18 12:58:07	2040 On 07/05/2026			Bond Future	1	200,000,000	Member	Buy
2025-12-18 12:59:47	2040 On 05/02/2026			Bond Future	1	4,600,000	Client	Sell
2025-12-18 12:59:47	2040 On 05/02/2026			Bond Future	1	4,600,000	Member	Sell
2025-12-18 12:59:47	2040 On 05/02/2026			Bond Future	1	11,200,000	Member	Buy
2025-12-18 12:59:47	2040 On 05/02/2026			Bond Future	1	4,600,000	Member	Buy
2025-12-18 12:59:47	2040 On 05/02/2026			Bond Future	1	11,200,000	Client	Sell
Total for 2040 Bond Future					13	503,200,000		
2025-12-18 11:56:32	2044 On 05/02/2026			Bond Future	1	8,300,000	Client	Buy
2025-12-18 11:56:32	2044 On 05/02/2026			Bond Future	1	8,300,000	Member	Sell
Total for 2044 Bond Future					2	16,600,000		
2025-12-18 12:40:59	2050 On 05/02/2026			Bond Future	1	2,900,000	Member	Sell
2025-12-18 12:40:59	2050 On 05/02/2026			Bond Future	1	6,200,000	Member	Buy
2025-12-18 13:00:48	2050 On 05/02/2026			Bond Future	1	2,900,000	Client	Sell
2025-12-18 13:00:48	2050 On 05/02/2026			Bond Future	1	3,300,000	Member	Sell
2025-12-18 13:00:48	2050 On 05/02/2026			Bond Future	1	3,300,000	Member	Buy
2025-12-18 13:00:48	2050 On 05/02/2026			Bond Future	1	2,900,000	Member	Buy
2025-12-18 13:00:48	2050 On 05/02/2026			Bond Future	1	3,300,000	Client	Sell
Total for 2050 Bond Future					7	24,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-18 11:53:50	R035 On 05/02/2026			Bond Future	1	7,300,000	Member	Sell
2025-12-18 11:53:50	R035 On 05/02/2026			Bond Future	1	7,300,000	Client	Buy
Total for R035 Bond Future					2	14,600,000		
2025-12-18 10:21:49	R053 On 05/02/2026			Bond Future	1	9,600,000	Member	Sell
2025-12-18 12:58:22	R053 On 05/02/2026			Bond Future	1	9,600,000	Client	Buy
Total for R053 Bond Future					2	19,200,000		
2025-12-18 12:05:40	R202 On 05/02/2026			Bond Future	1	6,100,000	Client	Buy
2025-12-18 12:05:40	R202 On 05/02/2026			Bond Future	1	6,100,000	Member	Sell
Total for R202 Bond Future					2	12,200,000		
Grand Total for all Instruments					56	2,080,200,000		