

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-19 09:51:52	2030 On 05/02/2026			Bond Future	1	150,000,000	Member	Buy
2025-12-19 09:52:22	2030 On 05/02/2026			Bond Future	1	150,000,000	Member	Sell
2025-12-19 10:07:05	2030 On 05/02/2026			Bond Future	1	269,600,000	Member	Sell
2025-12-19 10:22:48	2030 On 05/02/2026			Bond Future	1	150,000,000	Member	Buy
2025-12-19 10:22:48	2030 On 05/02/2026			Bond Future	1	150,000,000	Client	Sell
2025-12-19 10:24:43	2030 On 05/02/2026			Bond Future	1	3,200,000	Member	Buy
2025-12-19 10:26:01	2030 On 05/02/2026			Bond Future	1	224,000,000	Member	Sell
2025-12-19 10:26:01	2030 On 05/02/2026			Bond Future	1	224,000,000	Member	Buy
2025-12-19 10:26:01	2030 On 05/02/2026			Bond Future	1	20,800,000	Member	Buy
2025-12-19 10:26:01	2030 On 05/02/2026			Bond Future	1	20,800,000	Member	Sell
2025-12-19 10:26:01	2030 On 05/02/2026			Bond Future	1	20,800,000	Client	Buy
2025-12-19 10:26:01	2030 On 05/02/2026			Bond Future	1	224,000,000	Client	Buy
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	3,200,000	Member	Sell
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	14,500,000	Member	Sell
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	7,100,000	Member	Sell
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	14,500,000	Member	Buy
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	7,100,000	Member	Buy
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	14,500,000	Client	Buy
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	3,200,000	Client	Buy
2025-12-19 10:26:02	2030 On 05/02/2026			Bond Future	1	7,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-19 12:54:47	2030 On 05/02/2026			Bond Future	1	270,900,000	Member	Sell
2025-12-19 14:20:47	2030 On 05/02/2026			Bond Future	1	1,300,000	Member	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	14,500,000	Member	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	7,000,000	Member	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	3,200,000	Member	Sell
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	224,000,000	Client	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	3,200,000	Member	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	224,000,000	Member	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	20,900,000	Member	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	14,500,000	Member	Sell
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	3,200,000	Client	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	14,500,000	Client	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	7,000,000	Client	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	224,000,000	Member	Sell
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	7,000,000	Member	Sell
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	20,900,000	Client	Buy
2025-12-19 14:30:29	2030 On 05/02/2026			Bond Future	1	20,900,000	Member	Sell
2025-12-19 14:30:30	2030 On 05/02/2026			Bond Future	1	1,300,000	Member	Sell
2025-12-19 14:30:30	2030 On 05/02/2026			Bond Future	1	1,300,000	Client	Buy
Total for 2030 Bond Future					39	2,762,000,000		
2025-12-19 09:15:41	2037 On 05/02/2026			Bond Future	1	69,800,000	Member	Sell
2025-12-19 09:15:41	2037 On 05/02/2026			Bond Future	1	69,800,000	Member	Buy
2025-12-19 12:54:47	2037 On 05/02/2026			Bond Future	1	350,000,000	Member	Buy
2025-12-19 14:41:39	2037 On 05/02/2026			Bond Future	1	260,000,000	Member	Sell
2025-12-19 14:42:45	2037 On 05/02/2026			Bond Future	1	90,000,000	Member	Sell
2025-12-19 14:42:45	2037 On 05/02/2026			Bond Future	1	260,000,000	Member	Buy
2025-12-19 14:42:45	2037 On 05/02/2026			Bond Future	1	260,000,000	Client	Sell
2025-12-19 14:42:45	2037 On 05/02/2026			Bond Future	1	90,000,000	Client	Sell
2025-12-19 14:42:45	2037 On 05/02/2026			Bond Future	1	90,000,000	Member	Buy
Total for 2037 Bond Future					9	1,539,600,000		
2025-12-19 09:15:41	2040 On 05/02/2026			Bond Future	1	15,800,000	Member	Buy
2025-12-19 09:15:41	2040 On 05/02/2026			Bond Future	1	7,900,000	Member	Sell
2025-12-19 09:15:41	2040 On 05/02/2026			Bond Future	1	15,800,000	Member	Sell
2025-12-19 09:15:41	2040 On 05/02/2026			Bond Future	1	7,900,000	Member	Buy
2025-12-19 09:15:41	2040 On 05/02/2026			Bond Future	1	12,100,000	Member	Buy
2025-12-19 09:15:41	2040 On 05/02/2026			Bond Future	1	12,100,000	Member	Sell
2025-12-19 09:48:57	2040 On 05/02/2026			Bond Future	1	33,900,000	Member	Sell
2025-12-19 09:57:49	2040 On 07/05/2026			Bond Future	1	100,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-19 09:58:45	2040 On 07/05/2026			Bond Future	1	100,000,000	Member	Buy
2025-12-19 11:27:44	2040 On 05/02/2026			Bond Future	1	33,900,000	Client	Buy
Total for 2040 Bond Future					10	339,400,000		
2025-12-19 09:15:41	2044 On 05/02/2026			Bond Future	1	8,300,000	Member	Sell
2025-12-19 09:15:41	2044 On 05/02/2026			Bond Future	1	8,300,000	Member	Buy
Total for 2044 Bond Future					2	16,600,000		
2025-12-19 09:22:50	2050 On 05/02/2026			Bond Future	1	6,200,000	Member	Buy
2025-12-19 09:22:50	2050 On 05/02/2026			Bond Future	1	6,200,000	Member	Sell
Total for 2050 Bond Future					2	12,400,000		
2025-12-19 09:15:41	R035 On 05/02/2026			Bond Future	1	7,300,000	Member	Buy
2025-12-19 09:15:41	R035 On 05/02/2026			Bond Future	1	7,300,000	Member	Sell
Total for R035 Bond Future					2	14,600,000		
2025-12-19 09:22:50	R202 On 05/02/2026			Bond Future	1	6,100,000	Member	Buy
2025-12-19 09:22:50	R202 On 05/02/2026			Bond Future	1	6,100,000	Member	Sell
Total for R202 Bond Future					2	12,200,000		
2025-12-19 10:25:02	R209 On 05/02/2026			Bond Future	1	700,000	Member	Sell
2025-12-19 10:25:02	R209 On 05/02/2026			Bond Future	1	700,000	Member	Buy
2025-12-19 10:34:20	R209 On 05/02/2026			Bond Future	1	700,000	Member	Sell
2025-12-19 10:34:20	R209 On 05/02/2026			Bond Future	1	700,000	Client	Buy
Total for R209 Bond Future					4	2,800,000		
Grand Total for all Instruments					70	4,699,600,000		