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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-22 08:48:30	2030 On 05/02/2026			Bond Future	1	510,400,000	Member	Buy
2025-12-22 08:48:30	2030 On 05/02/2026			Bond Future	1	85,400,000	Member	Sell
2025-12-22 08:48:30	2030 On 05/02/2026			Bond Future	1	237,500,000	Member	Sell
2025-12-22 09:35:03	2030 On 05/02/2026			Bond Future	1	85,400,000	Client	Buy
2025-12-22 09:36:55	2030 On 05/02/2026			Bond Future	1	152,000,000	Member	Sell
2025-12-22 09:37:47	2030 On 05/02/2026			Bond Future	1	358,400,000	Member	Sell
2025-12-22 09:37:47	2030 On 05/02/2026			Bond Future	1	358,400,000	Client	Sell
2025-12-22 09:37:47	2030 On 05/02/2026			Bond Future	1	152,000,000	Member	Buy
2025-12-22 09:37:47	2030 On 05/02/2026			Bond Future	1	358,400,000	Member	Buy
2025-12-22 09:37:47	2030 On 05/02/2026			Bond Future	1	152,000,000	Client	Sell
2025-12-22 09:39:38	2030 On 05/02/2026			Bond Future	1	1,800,000	Member	Buy
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	111,200,000	Member	Buy
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	119,500,000	Member	Buy
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	1,500,000	Member	Buy
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	3,500,000	Member	Buy
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	1,500,000	Client	Buy
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	3,500,000	Member	Sell
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	111,200,000	Member	Sell
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	119,500,000	Member	Sell
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	119,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	3,500,000	Client	Buy
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	1,500,000	Member	Sell
2025-12-22 09:41:12	2030 On 05/02/2026			Bond Future	1	111,200,000	Client	Buy
2025-12-22 09:41:13	2030 On 05/02/2026			Bond Future	1	1,800,000	Member	Sell
2025-12-22 09:41:13	2030 On 05/02/2026			Bond Future	1	1,800,000	Client	Buy
Total for 2030 Bond Future					25	3,162,400,000		
2025-12-22 12:10:18	2037 On 05/02/2026			Bond Future	1	25,100,000	Member	Buy
2025-12-22 12:37:06	2037 On 05/02/2026			Bond Future	1	25,100,000	Client	Sell
Total for 2037 Bond Future					2	50,200,000		
2025-12-22 10:18:26	2040 On 05/02/2026			Bond Future	1	420,000,000	Member	Sell
2025-12-22 10:18:26	2040 On 05/02/2026			Bond Future	1	420,000,000	Member	Buy
2025-12-22 13:22:13	2040 On 05/02/2026			Bond Future	1	420,000,000	Member	Sell
2025-12-22 13:22:13	2040 On 05/02/2026			Bond Future	1	420,000,000	Client	Buy
Total for 2040 Bond Future					4	1,680,000,000		
2025-12-22 08:48:30	R033 On 05/02/2026			Bond Future	1	24,700,000	Member	Sell
2025-12-22 09:42:55	R033 On 05/02/2026			Bond Future	1	24,700,000	Client	Buy
Total for R033 Bond Future					2	49,400,000		
Grand Total for all Instruments					33	4,942,000,000		