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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-24 09:47:31	2037 On 05/02/2026			Bond Future	1	37,500,000	Member	Sell
2025-12-24 10:17:32	2037 On 05/02/2026			Bond Future	1	37,500,000	Client	Buy
2025-12-24 11:34:03	2037 On 05/02/2026			Bond Future	1	260,900,000	Member	Buy
2025-12-24 11:44:05	2037 On 05/02/2026			Bond Future	1	25,000,000	Member	Sell
2025-12-24 11:50:13	2037 On 05/02/2026			Bond Future	1	75,100,000	Member	Sell
2025-12-24 11:50:13	2037 On 05/02/2026			Bond Future	1	75,100,000	Member	Buy
2025-12-24 11:50:13	2037 On 05/02/2026			Bond Future	1	75,100,000	Client	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	70,400,000	Member	Buy
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	25,000,000	Client	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	25,000,000	Member	Buy
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	32,700,000	Client	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	25,100,000	Client	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	32,600,000	Member	Buy
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	70,400,000	Client	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	25,100,000	Member	Buy
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	32,700,000	Member	Buy
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	32,600,000	Member	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	25,100,000	Member	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	70,400,000	Member	Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	32,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-24 11:50:14	2037 On 05/02/2026			Bond Future	1	32,600,000	Client	Sell
Total for 2037 Bond Future					21	1,118,600,000		
2025-12-24 09:47:31	2044 On 05/02/2026			Bond Future	1	46,200,000	Member	Buy
2025-12-24 10:07:34	2044 On 05/02/2026			Bond Future	1	46,200,000	Client	Sell
Total for 2044 Bond Future					2	92,400,000		
2025-12-24 11:34:03	R213 On 05/02/2026			Bond Future	1	35,500,000	Member	Sell
2025-12-24 11:41:50	R213 On 05/02/2026			Bond Future	1	7,500,000	Member	Buy
2025-12-24 11:50:37	R213 On 05/02/2026			Bond Future	1	28,000,000	Member	Buy
2025-12-24 11:50:37	R213 On 05/02/2026			Bond Future	1	28,000,000	Client	Buy
2025-12-24 11:50:37	R213 On 05/02/2026			Bond Future	1	28,000,000	Member	Sell
2025-12-24 11:50:37	R213 On 05/02/2026			Bond Future	1	7,500,000	Client	Buy
2025-12-24 11:50:37	R213 On 05/02/2026			Bond Future	1	7,500,000	Member	Sell
Total for R213 Bond Future					7	142,000,000		
Grand Total for all Instruments					30	1,353,000,000		