

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-30 09:01:51	2030 On 05/02/2026			Bond Future	1	65,700,000	Member	Buy
2025-12-30 10:20:47	2030 On 05/02/2026			Bond Future	1	30,900,000	Member	Sell
2025-12-30 10:27:43	2030 On 05/02/2026			Bond Future	1	34,800,000	Member	Sell
2025-12-30 10:27:43	2030 On 05/02/2026			Bond Future	1	30,900,000	Client	Sell
2025-12-30 10:27:43	2030 On 05/02/2026			Bond Future	1	34,800,000	Member	Buy
2025-12-30 10:27:43	2030 On 05/02/2026			Bond Future	1	34,800,000	Client	Sell
2025-12-30 10:27:43	2030 On 05/02/2026			Bond Future	1	30,900,000	Member	Buy
Total for 2030 Bond Future					7	262,800,000		
2025-12-30 12:08:06	2032 On 05/02/2026			Bond Future	1	25,000,000	Member	Buy
2025-12-30 12:10:13	2032 On 05/02/2026			Bond Future	1	25,000,000	Member	Sell
2025-12-30 12:10:26	2032 On 05/02/2026			Bond Future	1	25,000,000	Client	Sell
2025-12-30 12:10:26	2032 On 05/02/2026			Bond Future	1	25,000,000	Member	Buy
Total for 2032 Bond Future					4	100,000,000		
2025-12-30 09:01:51	2037 On 05/02/2026			Bond Future	1	63,500,000	Member	Buy
2025-12-30 11:08:56	2037 On 05/02/2026			Bond Future	1	19,700,000	Member	Sell
2025-12-30 11:15:51	2037 On 05/02/2026			Bond Future	1	19,600,000	Member	Sell
2025-12-30 11:15:51	2037 On 05/02/2026			Bond Future	1	24,200,000	Member	Sell
2025-12-30 11:15:51	2037 On 05/02/2026			Bond Future	1	24,200,000	Member	Buy
2025-12-30 11:15:51	2037 On 05/02/2026			Bond Future	1	19,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-12-30 11:15:51	2037 On 05/02/2026			Bond Future	1	19,600,000	Member	Buy
2025-12-30 11:15:51	2037 On 05/02/2026			Bond Future	1	24,200,000	Client	Sell
2025-12-30 11:15:52	2037 On 05/02/2026			Bond Future	1	19,700,000	Member	Buy
2025-12-30 11:15:52	2037 On 05/02/2026			Bond Future	1	19,700,000	Client	Sell
Total for 2037 Bond Future					10	254,000,000		
2025-12-30 09:27:27	R210 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2025-12-30 09:27:27	R210 On 05/02/2026			Bond Future	1	500,000	Member	Buy
2025-12-30 09:45:57	R210 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2025-12-30 10:40:03	R210 On 05/02/2026			Bond Future	1	500,000	Member	Buy
2025-12-30 10:40:16	R210 On 05/02/2026			Bond Future	1	500,000	Client	Buy
2025-12-30 10:40:16	R210 On 05/02/2026			Bond Future	1	500,000	Member	Sell
Total for R210 Bond Future					6	3,000,000		
Grand Total for all Instruments					27	619,800,000		