

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 05/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-05 16:46:31	2029 On 07/05/2026			Bond Future	1	122,100,000	Member	Sell
2026-01-05 17:02:20	2029 On 07/05/2026			Bond Future	1	17,300,000	Member	Buy
2026-01-05 17:28:41	2029 On 07/05/2026			Bond Future	1	6,900,000	Member	Buy
2026-01-05 17:28:41	2029 On 07/05/2026			Bond Future	1	6,900,000	Member	Sell
2026-01-05 17:28:41	2029 On 07/05/2026			Bond Future	1	6,900,000	Client	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	7,000,000	Client	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	22,300,000	Client	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	3,200,000	Member	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	22,300,000	Member	Sell
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	700,000	Client	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	7,000,000	Member	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	3,200,000	Member	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	22,300,000	Member	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	47,400,000	Member	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	3,200,000	Member	Sell
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	47,400,000	Client	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	7,000,000	Member	Sell
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	3,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	3,200,000	Client	Buy
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	47,400,000	Member	Sell
2026-01-05 17:28:42	2029 On 07/05/2026			Bond Future	1	3,200,000	Member	Sell
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	17,300,000	Member	Sell
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	2,700,000	Member	Sell
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	17,300,000	Client	Buy
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	6,300,000	Client	Buy
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	5,100,000	Member	Sell
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	5,100,000	Client	Buy
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	5,100,000	Member	Buy
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	2,700,000	Member	Buy
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	6,300,000	Member	Buy
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	2,700,000	Client	Buy
2026-01-05 17:28:43	2029 On 07/05/2026			Bond Future	1	6,300,000	Member	Sell
Total for 2029 Bond Future					34	488,400,000		
2026-01-05 14:08:57	2044 On 05/02/2026			Bond Future	1	1,800,000	Member	Sell
2026-01-05 14:08:57	2044 On 05/02/2026			Bond Future	1	1,800,000	Member	Buy
2026-01-05 14:11:59	2044 On 05/02/2026			Bond Future	1	1,800,000	Client	Buy
2026-01-05 14:11:59	2044 On 05/02/2026			Bond Future	1	1,800,000	Member	Sell
Total for 2044 Bond Future					4	7,200,000		
Grand Total for all Instruments					38	495,600,000		