

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-06 15:12:00	2030 On 05/02/2026			Bond Future	1	6,700,000	Member	Sell
2026-01-06 15:34:32	2030 On 05/02/2026			Bond Future	1	6,700,000	Client	Buy
Total for 2030 Bond Future					2	13,400,000		
2026-01-06 15:12:00	2037 On 05/02/2026			Bond Future	1	8,300,000	Member	Sell
2026-01-06 15:32:28	2037 On 05/02/2026			Bond Future	1	8,300,000	Client	Buy
Total for 2037 Bond Future					2	16,600,000		
2026-01-06 15:12:00	2040 On 05/02/2026			Bond Future	1	7,600,000	Member	Sell
2026-01-06 15:26:02	2040 On 05/02/2026			Bond Future	1	7,600,000	Client	Buy
Total for 2040 Bond Future					2	15,200,000		
2026-01-06 11:11:39	GOVI On 05/02/2026			GOVI	1	10,000	Member	Buy
2026-01-06 11:12:52	GOVI On 05/02/2026			GOVI	1	10,000	Member	Sell
2026-01-06 13:29:11	GOVI On 05/02/2026			GOVI	1	10,000	Member	Buy
2026-01-06 13:29:11	GOVI On 05/02/2026			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					4	40,000		
2026-01-06 12:04:04	IGOV On 05/02/2026			Index Future	1	50,000	Member	Sell
2026-01-06 12:16:22	IGOV On 05/02/2026			Index Future	1	50,000	Client	Sell
2026-01-06 12:16:22	IGOV On 05/02/2026			Index Future	1	50,000	Member	Buy
2026-01-06 12:17:58	IGOV On 05/02/2026			Index Future	1	50,000	Member	Buy
Total for IGOV Index Future					4	200,000		

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-06 14:02:15	R035 On 07/05/2026			Bond Future	1	6,300,000	Member	Sell
2026-01-06 14:02:51	R035 On 07/05/2026			Bond Future	1	6,300,000	Member	Buy
2026-01-06 14:13:23	R035 On 07/05/2026			Bond Future	1	6,300,000	Member	Sell
2026-01-06 14:13:23	R035 On 07/05/2026			Bond Future	1	6,300,000	Client	Buy
2026-01-06 17:14:30	R035 On 05/02/2026			Bond Future	1	66,000,000	Member	Buy
2026-01-06 17:14:30	R035 On 05/02/2026			Bond Future	1	66,000,000	Member	Sell
Total for R035 Bond Future					6	157,200,000		
2026-01-06 17:00:33	R248 On 05/02/2026			Bond Future	1	28,200,000	Member	Buy
2026-01-06 17:18:56	R248 On 05/02/2026			Bond Future	1	28,200,000	Client	Sell
Total for R248 Bond Future					2	56,400,000		
Grand Total for all Instruments					22	259,040,000		