

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-07 16:21:35	2030 On 07/05/2026			Bond Future	1	1,316,000,000	Member	Buy
2026-01-07 16:23:51	2030 On 07/05/2026			Bond Future	1	1,316,000,000	Member	Sell
<b>Total for 2030 Bond Future</b>					2	2,632,000,000		
2026-01-07 14:59:14	2032 On 05/02/2026			Bond Future	1	400,000	Member	Buy
2026-01-07 15:07:47	2032 On 05/02/2026			Bond Future	1	400,000	Client	Sell
<b>Total for 2032 Bond Future</b>					2	800,000		
2026-01-07 11:00:25	R035 On 05/02/2026			Bond Future	1	66,000,000	Client	Sell
2026-01-07 11:00:25	R035 On 05/02/2026			Bond Future	1	66,000,000	Member	Buy
2026-01-07 14:59:14	R035 On 05/02/2026			Bond Future	1	300,000	Member	Buy
2026-01-07 15:09:13	R035 On 05/02/2026			Bond Future	1	300,000	Client	Sell
<b>Total for R035 Bond Future</b>					4	132,600,000		
2026-01-07 12:44:33	R053 On 07/05/2026			Bond Future	1	1,000,000,000	Member	Sell
2026-01-07 12:52:29	R053 On 07/05/2026			Bond Future	1	1,000,000,000	Member	Buy
<b>Total for R053 Bond Future</b>					2	2,000,000,000		
<b>Grand Total for all Instruments</b>					10	4,765,400,000		