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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/02/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-06 08:52:39	2030 On 07/05/2026			Bond Future	1	1,300,000	Member	Sell
2026-02-06 10:59:16	2030 On 07/05/2026			Bond Future	1	1,300,000	Client	Buy
Total for 2030 Bond Future					2	2,600,000		
2026-02-06 15:33:46	2032 On 07/05/2026			Bond Future	1	15,200,000	Member	Buy
2026-02-06 15:34:11	2032 On 07/05/2026			Bond Future	1	15,200,000	Member	Sell
Total for 2032 Bond Future					2	30,400,000		
2026-02-06 16:19:26	2037 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-02-06 16:24:39	2037 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
Total for 2037 Bond Future					2	40,000,000		
2026-02-06 13:54:28	2038 On 07/05/2026			Bond Future	1	145,000,000	Member	Buy
2026-02-06 13:54:28	2038 On 07/05/2026			Bond Future	1	7,300,000	Member	Sell
2026-02-06 14:07:06	2038 On 07/05/2026			Bond Future	1	137,700,000	Member	Sell
2026-02-06 14:07:06	2038 On 07/05/2026			Bond Future	1	137,700,000	Client	Sell
2026-02-06 14:07:06	2038 On 07/05/2026			Bond Future	1	137,700,000	Member	Buy
2026-02-06 14:08:45	2038 On 07/05/2026			Bond Future	1	7,300,000	Member	Buy
2026-02-06 14:08:45	2038 On 07/05/2026			Bond Future	1	7,300,000	Client	Sell
Total for 2038 Bond Future					7	580,000,000		
2026-02-06 14:36:49	2040 On 07/05/2026			Bond Future	1	15,300,000	Member	Sell
2026-02-06 15:28:03	2040 On 07/05/2026			Bond Future	1	2,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	2,600,000	Member	Buy
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	2,700,000	Member	Sell
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	10,000,000	Client	Buy
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	2,600,000	Member	Sell
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	2,600,000	Client	Buy
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-02-06 15:32:38	2040 On 07/05/2026			Bond Future	1	2,700,000	Client	Buy
Total for 2040 Bond Future					10	61,200,000		
2026-02-06 13:54:29	2043 On 06/08/2026			Bond Future	1	30,000,000	Member	Buy
2026-02-06 13:54:29	2043 On 06/08/2026			Bond Future	1	30,000,000	Member	Sell
2026-02-06 14:07:51	2043 On 06/08/2026			Bond Future	1	30,000,000	Member	Sell
2026-02-06 14:07:51	2043 On 06/08/2026			Bond Future	1	30,000,000	Client	Buy
Total for 2043 Bond Future					4	120,000,000		
2026-02-06 14:36:49	2044 On 07/05/2026			Bond Future	1	32,700,000	Member	Sell
2026-02-06 15:29:22	2044 On 07/05/2026			Bond Future	1	5,700,000	Member	Buy
2026-02-06 15:33:57	2044 On 07/05/2026			Bond Future	1	21,500,000	Member	Buy
2026-02-06 15:33:57	2044 On 07/05/2026			Bond Future	1	21,500,000	Member	Sell
2026-02-06 15:33:57	2044 On 07/05/2026			Bond Future	1	21,500,000	Client	Buy
2026-02-06 15:33:58	2044 On 07/05/2026			Bond Future	1	5,700,000	Client	Buy
2026-02-06 15:33:58	2044 On 07/05/2026			Bond Future	1	5,700,000	Member	Sell
2026-02-06 15:33:58	2044 On 07/05/2026			Bond Future	1	5,500,000	Member	Buy
2026-02-06 15:33:58	2044 On 07/05/2026			Bond Future	1	5,500,000	Client	Buy
2026-02-06 15:33:58	2044 On 07/05/2026			Bond Future	1	5,500,000	Member	Sell
Total for 2044 Bond Future					10	130,800,000		
2026-02-06 13:54:28	2046 On 07/05/2026			Bond Future	1	60,000,000	Member	Sell
2026-02-06 13:54:29	2046 On 07/05/2026			Bond Future	1	60,000,000	Member	Buy
2026-02-06 14:07:27	2046 On 07/05/2026			Bond Future	1	60,000,000	Member	Sell
2026-02-06 14:07:27	2046 On 07/05/2026			Bond Future	1	60,000,000	Client	Buy
Total for 2046 Bond Future					4	240,000,000		
2026-02-06 13:54:29	2050 On 07/05/2026			Bond Future	1	85,000,000	Member	Buy
2026-02-06 13:54:29	2050 On 07/05/2026			Bond Future	1	85,000,000	Member	Sell
2026-02-06 14:08:25	2050 On 07/05/2026			Bond Future	1	85,000,000	Member	Sell
2026-02-06 14:08:25	2050 On 07/05/2026			Bond Future	1	85,000,000	Client	Buy
Total for 2050 Bond Future					4	340,000,000		
2026-02-06 15:33:46	R248 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-02-06 15:34:24	R248 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
Total for R248 Bond Future					2	20,000,000		

