

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 09/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-09 08:54:46	2030 On 05/02/2026			Bond Future	1	3,258,000,000	Member	Sell
2026-01-09 08:54:46	2030 On 05/02/2026			Bond Future	1	126,000,000	Member	Buy
2026-01-09 08:54:46	2030 On 07/05/2026			Bond Future	1	3,258,000,000	Member	Buy
2026-01-09 08:54:46	2030 On 07/05/2026			Bond Future	1	126,000,000	Member	Sell
2026-01-09 08:55:13	2030 On 05/02/2026			Bond Future	1	126,000,000	Member	Sell
2026-01-09 08:55:13	2030 On 07/05/2026			Bond Future	1	126,000,000	Member	Buy
2026-01-09 08:55:50	2030 On 05/02/2026			Bond Future	1	3,258,000,000	Member	Buy
2026-01-09 08:55:50	2030 On 07/05/2026			Bond Future	1	3,258,000,000	Member	Sell
2026-01-09 10:35:17	2030 On 05/02/2026			Bond Future	1	134,200,000	Member	Buy
2026-01-09 10:36:01	2030 On 05/02/2026			Bond Future	1	134,200,000	Member	Sell
2026-01-09 10:53:26	2030 On 05/02/2026			Bond Future	1	134,200,000	Client	Sell
2026-01-09 10:53:26	2030 On 05/02/2026			Bond Future	1	134,200,000	Member	Buy
2026-01-09 12:09:53	2030 On 07/05/2026			Bond Future	1	60,000,000	Member	Sell
2026-01-09 12:11:20	2030 On 07/05/2026			Bond Future	1	60,000,000	Member	Buy
Total for 2030 Bond Future					14	14,192,800,00		
					0			
2026-01-09 08:54:46	2032 On 05/02/2026			Bond Future	1	3,217,000,000	Member	Sell
2026-01-09 08:54:46	2032 On 07/05/2026			Bond Future	1	3,217,000,000	Member	Buy
2026-01-09 09:08:55	2032 On 05/02/2026			Bond Future	1	3,217,000,000	Member	Buy
2026-01-09 09:08:55	2032 On 07/05/2026			Bond Future	1	3,217,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-09 12:09:53	2032 On 07/05/2026			Bond Future	1	60,000,000	Member	Sell
2026-01-09 12:11:40	2032 On 07/05/2026			Bond Future	1	60,000,000	Member	Buy
2026-01-09 12:26:00	2032 On 07/05/2026			Bond Future	1	500,000,000	Member	Buy
2026-01-09 12:26:46	2032 On 07/05/2026			Bond Future	1	500,000,000	Member	Sell
2026-01-09 14:19:29	2032 On 07/05/2026			Bond Future	1	524,000,000	Member	Buy
2026-01-09 14:19:53	2032 On 07/05/2026			Bond Future	1	524,000,000	Member	Sell
2026-01-09 17:37:02	2032 On 05/02/2026			Bond Future	1	671,500,000	Member	Buy
2026-01-09 17:43:05	2032 On 05/02/2026			Bond Future	1	500,000	Member	Sell
2026-01-09 17:44:04	2032 On 05/02/2026			Bond Future	1	443,800,000	Member	Sell
2026-01-09 17:44:04	2032 On 05/02/2026			Bond Future	1	443,800,000	Member	Buy
2026-01-09 17:44:04	2032 On 05/02/2026			Bond Future	1	443,800,000	Client	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	1,600,000	Client	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	5,600,000	Client	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	9,700,000	Member	Buy
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	183,500,000	Client	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	3,700,000	Client	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	9,700,000	Client	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	3,700,000	Member	Buy
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	1,600,000	Member	Buy
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	23,100,000	Member	Buy
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	23,100,000	Client	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	183,500,000	Member	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	23,100,000	Member	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	9,700,000	Member	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	5,600,000	Member	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	3,700,000	Member	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	1,600,000	Member	Sell
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	183,500,000	Member	Buy
2026-01-09 17:44:05	2032 On 05/02/2026			Bond Future	1	5,600,000	Member	Buy
2026-01-09 17:44:06	2032 On 05/02/2026			Bond Future	1	500,000	Member	Buy
2026-01-09 17:44:06	2032 On 05/02/2026			Bond Future	1	500,000	Client	Sell
Total for 2032 Bond Future					35	17,722,000,000		
2026-01-09 08:54:46	2037 On 05/02/2026			Bond Future	1	2,695,000,000	Member	Sell
2026-01-09 08:54:46	2037 On 07/05/2026			Bond Future	1	2,695,000,000	Member	Buy
2026-01-09 09:10:45	2037 On 07/05/2026			Bond Future	1	2,695,000,000	Member	Sell
2026-01-09 09:15:04	2037 On 05/02/2026			Bond Future	1	2,695,000,000	Member	Buy
2026-01-09 12:09:53	2037 On 07/05/2026			Bond Future	1	30,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-09 12:12:19	2037 On 07/05/2026			Bond Future	1	30,000,000	Member	Buy
Total for 2037 Bond Future					6	10,840,000,000		
2026-01-09 08:54:46	2040 On 05/02/2026			Bond Future	1	264,000,000	Member	Buy
2026-01-09 08:54:46	2040 On 05/02/2026			Bond Future	1	1,243,000,000	Member	Sell
2026-01-09 08:54:46	2040 On 07/05/2026			Bond Future	1	264,000,000	Member	Sell
2026-01-09 08:54:46	2040 On 07/05/2026			Bond Future	1	1,243,000,000	Member	Buy
2026-01-09 09:12:44	2040 On 05/02/2026			Bond Future	1	1,243,000,000	Member	Buy
2026-01-09 09:12:44	2040 On 07/05/2026			Bond Future	1	1,243,000,000	Member	Sell
2026-01-09 09:13:30	2040 On 05/02/2026			Bond Future	1	264,000,000	Member	Sell
2026-01-09 09:13:30	2040 On 07/05/2026			Bond Future	1	264,000,000	Member	Buy
2026-01-09 12:09:53	2040 On 07/05/2026			Bond Future	1	41,000,000	Member	Sell
2026-01-09 12:12:49	2040 On 07/05/2026			Bond Future	1	41,000,000	Member	Buy
2026-01-09 17:03:08	2040 On 05/02/2026			Bond Future	1	3,000,000	Member	Buy
2026-01-09 17:03:14	2040 On 05/02/2026			Bond Future	1	51,800,000	Member	Buy
2026-01-09 17:03:14	2040 On 05/02/2026			Bond Future	1	51,800,000	Member	Sell
2026-01-09 17:20:54	2040 On 05/02/2026			Bond Future	1	3,000,000	Client	Sell
2026-01-09 17:26:50	2040 On 05/02/2026			Bond Future	1	51,800,000	Member	Buy
2026-01-09 17:26:50	2040 On 05/02/2026			Bond Future	1	51,800,000	Client	Sell
Total for 2040 Bond Future					16	6,323,200,000		
2026-01-09 08:54:46	2044 On 05/02/2026			Bond Future	1	1,198,200,000	Member	Sell
2026-01-09 08:54:46	2044 On 05/02/2026			Bond Future	1	1,529,200,000	Member	Buy
2026-01-09 08:54:46	2044 On 07/05/2026			Bond Future	1	1,198,200,000	Member	Buy
2026-01-09 08:54:46	2044 On 07/05/2026			Bond Future	1	1,529,200,000	Member	Sell
2026-01-09 09:14:30	2044 On 05/02/2026			Bond Future	1	1,198,200,000	Member	Buy
2026-01-09 09:14:30	2044 On 07/05/2026			Bond Future	1	1,198,200,000	Member	Sell
2026-01-09 09:15:53	2044 On 05/02/2026			Bond Future	1	1,529,200,000	Member	Sell
2026-01-09 09:15:53	2044 On 07/05/2026			Bond Future	1	1,529,200,000	Member	Buy
2026-01-09 12:09:53	2044 On 07/05/2026			Bond Future	1	22,000,000	Member	Sell
2026-01-09 12:13:06	2044 On 07/05/2026			Bond Future	1	22,000,000	Member	Buy
Total for 2044 Bond Future					10	10,953,600,000		
2026-01-09 08:54:46	R035 On 05/02/2026			Bond Future	1	2,952,000,000	Member	Sell
2026-01-09 08:54:46	R035 On 07/05/2026			Bond Future	1	2,952,000,000	Member	Buy
2026-01-09 09:09:31	R035 On 05/02/2026			Bond Future	1	2,952,000,000	Member	Buy
2026-01-09 09:09:31	R035 On 07/05/2026			Bond Future	1	2,952,000,000	Member	Sell
2026-01-09 12:09:53	R035 On 07/05/2026			Bond Future	1	35,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-09 12:11:57	R035 On 07/05/2026			Bond Future	1	35,000,000	Member	Buy
Total for R035 Bond Future					6	11,878,000,000		
2026-01-09 08:54:46	R053 On 05/02/2026			Bond Future	1	2,120,000,000	Member	Buy
2026-01-09 08:54:46	R053 On 07/05/2026			Bond Future	1	2,120,000,000	Member	Sell
2026-01-09 09:18:08	R053 On 05/02/2026			Bond Future	1	2,120,000,000	Member	Sell
2026-01-09 09:18:08	R053 On 07/05/2026			Bond Future	1	2,120,000,000	Member	Buy
2026-01-09 14:41:59	R053 On 05/02/2026			Bond Future	1	3,000,000	Member	Sell
2026-01-09 14:42:30	R053 On 05/02/2026			Bond Future	1	200,000	Member	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	1,600,000	Member	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	400,000	Member	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Member	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Member	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Member	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Client	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	1,600,000	Client	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	1,600,000	Member	Sell
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	400,000	Member	Sell
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Client	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Client	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	400,000	Client	Buy
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2026-01-09 14:43:29	R053 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2026-01-09 14:43:30	R053 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2026-01-09 14:43:30	R053 On 05/02/2026			Bond Future	1	200,000	Client	Buy
2026-01-09 14:43:30	R053 On 05/02/2026			Bond Future	1	200,000	Client	Buy
2026-01-09 14:43:30	R053 On 05/02/2026			Bond Future	1	200,000	Member	Sell
2026-01-09 14:43:30	R053 On 05/02/2026			Bond Future	1	200,000	Member	Buy
Total for R053 Bond Future					26	8,492,000,000		
2026-01-09 10:10:26	R209 On 05/02/2026			Bond Future	1	306,300,000	Member	Sell
2026-01-09 10:26:15	R209 On 05/02/2026			Bond Future	1	400,000	Member	Buy
2026-01-09 10:36:41	R209 On 05/02/2026			Bond Future	1	236,500,000	Member	Buy
2026-01-09 10:36:41	R209 On 05/02/2026			Bond Future	1	236,500,000	Client	Buy
2026-01-09 10:36:41	R209 On 05/02/2026			Bond Future	1	236,500,000	Member	Sell
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	44,900,000	Client	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	44,900,000	Member	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	12,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	5,100,000	Member	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	900,000	Client	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	12,200,000	Member	Sell
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	4,100,000	Member	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	2,200,000	Member	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	900,000	Member	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	5,100,000	Client	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	12,200,000	Client	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	900,000	Member	Sell
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	2,200,000	Client	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	4,100,000	Client	Buy
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	44,900,000	Member	Sell
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	4,100,000	Member	Sell
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	2,200,000	Member	Sell
2026-01-09 10:36:42	R209 On 05/02/2026			Bond Future	1	5,100,000	Member	Sell
2026-01-09 10:36:43	R209 On 05/02/2026			Bond Future	1	400,000	Client	Buy
2026-01-09 10:36:43	R209 On 05/02/2026			Bond Future	1	400,000	Member	Sell
2026-01-09 17:03:08	R209 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2026-01-09 17:23:27	R209 On 05/02/2026			Bond Future	1	2,000,000	Client	Sell
Total for R209 Bond Future					27	1,229,200,000		
2026-01-09 10:10:26	R213 On 05/02/2026			Bond Future	1	13,100,000	Member	Sell
2026-01-09 10:24:55	R213 On 05/02/2026			Bond Future	1	900,000	Member	Buy
2026-01-09 10:44:14	R213 On 05/02/2026			Bond Future	1	10,700,000	Member	Buy
2026-01-09 10:44:14	R213 On 05/02/2026			Bond Future	1	10,700,000	Member	Sell
2026-01-09 10:44:14	R213 On 05/02/2026			Bond Future	1	10,700,000	Client	Buy
2026-01-09 10:44:15	R213 On 05/02/2026			Bond Future	1	1,500,000	Member	Buy
2026-01-09 10:44:15	R213 On 05/02/2026			Bond Future	1	1,500,000	Client	Buy
2026-01-09 10:44:15	R213 On 05/02/2026			Bond Future	1	900,000	Client	Buy
2026-01-09 10:44:15	R213 On 05/02/2026			Bond Future	1	900,000	Member	Sell
2026-01-09 10:44:15	R213 On 05/02/2026			Bond Future	1	1,500,000	Member	Sell
Total for R213 Bond Future					10	52,400,000		
2026-01-09 10:10:26	R214 On 05/02/2026			Bond Future	1	34,100,000	Member	Sell
2026-01-09 10:23:53	R214 On 05/02/2026			Bond Future	1	1,400,000	Member	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	12,800,000	Member	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	4,000,000	Member	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	3,100,000	Member	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	1,400,000	Member	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	4,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	1,400,000	Client	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	7,000,000	Member	Sell
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	7,000,000	Member	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	4,400,000	Member	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	4,000,000	Client	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	1,400,000	Member	Sell
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	3,100,000	Client	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	3,100,000	Member	Sell
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	12,800,000	Member	Sell
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	4,400,000	Client	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	4,000,000	Member	Sell
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	7,000,000	Client	Buy
2026-01-09 10:45:56	R214 On 05/02/2026			Bond Future	1	12,800,000	Client	Buy
2026-01-09 10:45:57	R214 On 05/02/2026			Bond Future	1	1,400,000	Client	Buy
2026-01-09 10:45:57	R214 On 05/02/2026			Bond Future	1	1,400,000	Member	Sell
Total for R214 Bond Future					22	136,400,000		
2026-01-09 08:54:46	R248 On 05/02/2026			Bond Future	1	16,020,300,00	Member 0	Buy
2026-01-09 08:54:46	R248 On 05/02/2026			Bond Future	1	1,577,800,000	Member	Sell
2026-01-09 08:54:46	R248 On 07/05/2026			Bond Future	1	1,577,800,000	Member	Buy
2026-01-09 08:54:46	R248 On 07/05/2026			Bond Future	1	16,020,300,00	Member 0	Sell
2026-01-09 09:16:43	R248 On 05/02/2026			Bond Future	1	1,577,800,000	Member	Buy
2026-01-09 09:16:43	R248 On 07/05/2026			Bond Future	1	1,577,800,000	Member	Sell
2026-01-09 09:17:22	R248 On 05/02/2026			Bond Future	1	16,020,300,00	Member 0	Sell
2026-01-09 09:17:22	R248 On 07/05/2026			Bond Future	1	16,020,300,00	Member 0	Buy
2026-01-09 17:03:08	R248 On 05/02/2026			Bond Future	1	3,200,000	Member	Buy
2026-01-09 17:24:59	R248 On 05/02/2026			Bond Future	1	3,200,000	Client	Sell
Total for R248 Bond Future					10	70,398,800,00		
Grand Total for all Instruments					182	152,218,400,00		