

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-13 12:06:24	2033 On 05/02/2026			Bond Future	1	19,900,000	Member	Buy
2026-01-13 12:06:24	2033 On 07/05/2026			Bond Future	1	19,900,000	Member	Sell
2026-01-13 12:11:07	2033 On 05/02/2026			Bond Future	1	9,800,000	Member	Sell
2026-01-13 12:11:07	2033 On 07/05/2026			Bond Future	1	9,800,000	Member	Buy
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	5,700,000	Member	Sell
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	4,400,000	Member	Sell
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	4,400,000	Member	Buy
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	5,700,000	Member	Buy
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	9,800,000	Client	Sell
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	4,400,000	Client	Sell
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	9,800,000	Member	Buy
2026-01-13 12:18:27	2033 On 05/02/2026			Bond Future	1	5,700,000	Client	Sell
2026-01-13 12:19:33	2033 On 07/05/2026			Bond Future	1	5,700,000	Client	Buy
2026-01-13 12:19:33	2033 On 07/05/2026			Bond Future	1	5,700,000	Member	Buy
2026-01-13 12:19:33	2033 On 07/05/2026			Bond Future	1	5,700,000	Member	Sell
2026-01-13 12:19:34	2033 On 07/05/2026			Bond Future	1	4,400,000	Member	Buy
2026-01-13 12:19:34	2033 On 07/05/2026			Bond Future	1	4,400,000	Member	Sell
2026-01-13 12:19:34	2033 On 07/05/2026			Bond Future	1	4,400,000	Client	Buy
2026-01-13 12:19:34	2033 On 07/05/2026			Bond Future	1	9,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-13 12:19:34	2033 On 07/05/2026			Bond Future	1	9,800,000	Client	Buy
Total for 2033 Bond Future					20	159,200,000		
2026-01-13 16:32:26	2037 On 05/02/2026			Bond Future	1	63,800,000	Member	Buy
2026-01-13 16:37:48	2037 On 05/02/2026			Bond Future	1	900,000	Member	Sell
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	41,400,000	Member	Sell
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	4,500,000	Member	Sell
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	4,200,000	Member	Sell
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	4,500,000	Client	Sell
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	4,200,000	Client	Sell
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	41,400,000	Client	Sell
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	4,200,000	Member	Buy
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	4,500,000	Member	Buy
2026-01-13 16:47:04	2037 On 05/02/2026			Bond Future	1	41,400,000	Member	Buy
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	1,200,000	Member	Buy
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	900,000	Member	Buy
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	3,700,000	Client	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,300,000	Client	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	1,200,000	Client	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,700,000	Client	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	900,000	Client	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,700,000	Member	Buy
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	3,700,000	Member	Buy
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,900,000	Member	Buy
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	3,700,000	Member	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,900,000	Member	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,900,000	Client	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,900,000	Client	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,700,000	Member	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2026-01-13 16:47:05	2037 On 05/02/2026			Bond Future	1	1,100,000	Member	Buy
2026-01-13 17:22:31	2037 On 05/02/2026			Bond Future	1	1,100,000	Client	Sell
Total for 2037 Bond Future					30	257,400,000		
2026-01-13 12:06:24	2038 On 07/05/2026			Bond Future	1	22,300,000	Member	Sell
2026-01-13 12:09:46	2038 On 07/05/2026			Bond Future	1	10,300,000	Member	Buy
2026-01-13 12:12:40	2038 On 05/02/2026			Bond Future	1	10,300,000	Member	Sell
2026-01-13 12:12:40	2038 On 05/02/2026			Bond Future	1	22,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-13 12:17:01	2038 On 05/02/2026			Bond Future	1	22,300,000	Member	Sell
2026-01-13 12:17:02	2038 On 05/02/2026			Bond Future	1	22,300,000	Member	Buy
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	6,000,000	Client	Buy
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	10,300,000	Member	Sell
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	10,300,000	Client	Buy
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-13 12:20:33	2038 On 07/05/2026			Bond Future	1	6,000,000	Client	Buy
2026-01-13 12:21:14	2038 On 05/02/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-13 12:21:14	2038 On 05/02/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-13 12:21:14	2038 On 05/02/2026			Bond Future	1	6,000,000	Client	Sell
2026-01-13 12:21:14	2038 On 05/02/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-13 12:21:14	2038 On 05/02/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-13 12:21:14	2038 On 05/02/2026			Bond Future	1	6,000,000	Client	Sell
2026-01-13 12:21:15	2038 On 05/02/2026			Bond Future	1	10,300,000	Member	Buy
2026-01-13 12:21:15	2038 On 05/02/2026			Bond Future	1	10,300,000	Client	Sell
Total for 2038 Bond Future					22	223,000,000		
2026-01-13 11:26:27	2046 On 05/02/2026			Bond Future	1	797,100,000	Member	Buy
2026-01-13 11:26:27	2046 On 07/05/2026			Bond Future	1	797,100,000	Member	Sell
2026-01-13 11:43:18	2046 On 05/02/2026			Bond Future	1	797,100,000	Client	Sell
2026-01-13 11:45:00	2046 On 07/05/2026			Bond Future	1	797,100,000	Client	Buy
2026-01-13 12:06:24	2046 On 05/02/2026			Bond Future	1	25,100,000	Member	Buy
2026-01-13 12:06:24	2046 On 07/05/2026			Bond Future	1	25,100,000	Member	Sell
2026-01-13 12:09:11	2046 On 05/02/2026			Bond Future	1	11,700,000	Member	Sell
2026-01-13 12:09:11	2046 On 07/05/2026			Bond Future	1	11,700,000	Member	Buy
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	6,800,000	Member	Sell
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	6,600,000	Member	Sell
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	6,600,000	Member	Buy
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	11,700,000	Member	Buy
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	6,600,000	Client	Sell
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	6,800,000	Client	Sell
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	11,700,000	Client	Sell
2026-01-13 12:24:53	2046 On 05/02/2026			Bond Future	1	6,800,000	Member	Buy
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	6,800,000	Member	Buy
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	6,600,000	Member	Buy
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	6,800,000	Member	Sell
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	6,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	11,700,000	Client	Buy
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	6,800,000	Client	Buy
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	6,600,000	Member	Sell
2026-01-13 12:25:07	2046 On 07/05/2026			Bond Future	1	11,700,000	Member	Sell
Total for 2046 Bond Future					24	3,389,200,000		
2026-01-13 11:26:27	2050 On 05/02/2026			Bond Future	1	893,800,000	Member	Buy
2026-01-13 11:26:27	2050 On 07/05/2026			Bond Future	1	893,800,000	Member	Sell
2026-01-13 11:43:55	2050 On 05/02/2026			Bond Future	1	893,800,000	Client	Sell
2026-01-13 11:45:40	2050 On 07/05/2026			Bond Future	1	893,800,000	Client	Buy
2026-01-13 12:06:24	2050 On 05/02/2026			Bond Future	1	21,100,000	Member	Buy
2026-01-13 12:06:24	2050 On 07/05/2026			Bond Future	1	21,100,000	Member	Sell
2026-01-13 12:08:16	2050 On 05/02/2026			Bond Future	1	9,600,000	Member	Sell
2026-01-13 12:08:16	2050 On 07/05/2026			Bond Future	1	9,600,000	Member	Buy
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	6,000,000	Client	Sell
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	9,600,000	Client	Sell
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	5,500,000	Member	Sell
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	9,600,000	Member	Buy
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	5,500,000	Member	Buy
2026-01-13 12:22:41	2050 On 05/02/2026			Bond Future	1	5,500,000	Client	Sell
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	6,000,000	Client	Buy
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	9,600,000	Client	Buy
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	5,500,000	Client	Buy
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	5,500,000	Member	Sell
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	9,600,000	Member	Sell
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	5,500,000	Member	Buy
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-13 12:23:17	2050 On 07/05/2026			Bond Future	1	6,000,000	Member	Sell
Total for 2050 Bond Future					24	3,744,000,000		
2026-01-13 12:06:24	R202 On 05/02/2026			Bond Future	1	31,200,000	Member	Buy
2026-01-13 12:06:24	R202 On 07/05/2026			Bond Future	1	31,200,000	Member	Sell
2026-01-13 12:07:39	R202 On 05/02/2026			Bond Future	1	17,200,000	Member	Sell
2026-01-13 12:07:39	R202 On 07/05/2026			Bond Future	1	17,200,000	Member	Buy
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	3,800,000	Member	Buy
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	10,200,000	Member	Buy
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	17,200,000	Member	Buy
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	10,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	3,800,000	Member	Sell
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	17,200,000	Client	Sell
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	10,200,000	Client	Sell
2026-01-13 12:26:16	R202 On 05/02/2026			Bond Future	1	3,800,000	Client	Sell
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	10,200,000	Client	Buy
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	17,200,000	Member	Sell
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	3,800,000	Client	Buy
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	10,200,000	Member	Sell
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	17,200,000	Client	Buy
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	10,200,000	Member	Buy
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	3,800,000	Member	Buy
2026-01-13 12:26:33	R202 On 07/05/2026			Bond Future	1	3,800,000	Member	Sell
Total for R202 Bond Future					20	249,600,000		
2026-01-13 17:16:08	R248 On 05/02/2026			Bond Future	1	800,000	Member	Buy
2026-01-13 17:18:06	R248 On 05/02/2026			Bond Future	1	800,000	Client	Sell
Total for R248 Bond Future					2	1,600,000		
Grand Total for all Instruments					142	8,024,000,000		