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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 15/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-15 10:34:30	2029 On 05/02/2026			Bond Future	1	3,900,000	Member	Sell
2026-01-15 10:34:30	2029 On 05/02/2026			Bond Future	1	24,400,000	Member	Buy
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	600,000	Client	Sell
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	3,300,000	Member	Buy
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	9,600,000	Member	Buy
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	3,300,000	Member	Sell
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	600,000	Member	Sell
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	9,600,000	Member	Sell
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	3,300,000	Client	Sell
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	600,000	Member	Buy
2026-01-15 15:48:53	2029 On 05/02/2026			Bond Future	1	9,600,000	Client	Sell
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	3,900,000	Member	Buy
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	5,500,000	Client	Sell
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	5,500,000	Member	Buy
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	1,500,000	Member	Sell
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	5,500,000	Member	Sell
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	1,500,000	Member	Buy
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	3,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-01-15 15:48:54	2029 On 05/02/2026			Bond Future	1	1,500,000 Client	Sell
Total for 2029 Bond Future					19	97,600,000	
2026-01-15 13:21:07	2040 On 05/02/2026			Bond Future	1	15,000,000 Member	Sell
2026-01-15 13:55:22	2040 On 05/02/2026			Bond Future	1	15,000,000 Member	Buy
2026-01-15 14:01:39	2040 On 05/02/2026			Bond Future	1	15,000,000 Member	Buy
2026-01-15 14:01:39	2040 On 05/02/2026			Bond Future	1	15,000,000 Client	Sell
2026-01-15 15:22:24	2040 On 05/02/2026			Bond Future	1	78,900,000 Member	Sell
2026-01-15 16:34:10	2040 On 05/02/2026			Bond Future	1	35,800,000 Member	Buy
2026-01-15 16:34:55	2040 On 05/02/2026			Bond Future	1	43,100,000 Member	Buy
2026-01-15 16:34:55	2040 On 05/02/2026			Bond Future	1	43,100,000 Client	Buy
2026-01-15 16:34:55	2040 On 05/02/2026			Bond Future	1	35,800,000 Client	Buy
2026-01-15 16:34:55	2040 On 05/02/2026			Bond Future	1	43,100,000 Member	Sell
2026-01-15 16:34:55	2040 On 05/02/2026			Bond Future	1	35,800,000 Member	Sell
Total for 2040 Bond Future					11	375,600,000	
2026-01-15 12:29:55	2044 On 07/05/2026			Bond Future	1	700,000 Member	Sell
2026-01-15 12:29:55	2044 On 07/05/2026			Bond Future	1	700,000 Client	Buy
Total for 2044 Bond Future					2	1,400,000	
2026-01-15 07:59:26	R038 On 05/02/2026			Bond Future	1	22,100,000 Member	Sell
2026-01-15 09:39:15	R038 On 05/02/2026			Bond Future	1	9,600,000 Member	Buy
2026-01-15 09:39:47	R038 On 05/02/2026			Bond Future	1	12,500,000 Member	Buy
2026-01-15 09:39:47	R038 On 05/02/2026			Bond Future	1	12,500,000 Member	Sell
2026-01-15 09:39:47	R038 On 05/02/2026			Bond Future	1	12,500,000 Client	Buy
2026-01-15 09:39:48	R038 On 05/02/2026			Bond Future	1	9,600,000 Client	Buy
2026-01-15 09:39:48	R038 On 05/02/2026			Bond Future	1	9,600,000 Member	Sell
2026-01-15 12:29:55	R038 On 07/05/2026			Bond Future	1	800,000 Client	Buy
2026-01-15 12:29:55	R038 On 07/05/2026			Bond Future	1	800,000 Member	Sell
Total for R038 Bond Future					9	90,000,000	
2026-01-15 12:29:55	R053 On 07/05/2026			Bond Future	1	1,000,000 Member	Buy
2026-01-15 12:29:55	R053 On 07/05/2026			Bond Future	1	1,000,000 Client	Sell
Total for R053 Bond Future					2	2,000,000	
2026-01-15 12:07:36	R209 On 05/02/2026			Bond Future	1	900,000 Member	Sell
2026-01-15 13:09:47	R209 On 05/02/2026			Bond Future	1	900,000 Member	Buy
2026-01-15 13:09:59	R209 On 05/02/2026			Bond Future	1	900,000 Member	Sell
2026-01-15 13:09:59	R209 On 05/02/2026			Bond Future	1	900,000 Client	Buy
Total for R209 Bond Future					4	3,600,000	
2026-01-15 07:59:26	R248 On 05/02/2026			Bond Future	1	38,600,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-15 12:07:36	R248 On 05/02/2026			Bond Future	1	10,000,000	Member	Sell
2026-01-15 13:09:23	R248 On 05/02/2026			Bond Future	1	10,000,000	Member	Buy
2026-01-15 13:09:35	R248 On 05/02/2026			Bond Future	1	10,000,000	Member	Sell
2026-01-15 13:09:35	R248 On 05/02/2026			Bond Future	1	10,000,000	Client	Buy
2026-01-15 14:39:00	R248 On 05/02/2026			Bond Future	1	38,600,000	Client	Sell
Total for R248 Bond Future					6	117,200,000		
Grand Total for all Instruments					53	687,400,000		