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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/01/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-14 10:49:02	2032 On 05/02/2026			Bond Future	1	177,700,000	Member	Buy
2026-01-14 10:49:02	2032 On 07/05/2026			Bond Future	1	177,700,000	Member	Sell
2026-01-14 10:49:03	2032 On 05/02/2026			Bond Future	1	31,700,000	Member	Sell
2026-01-14 10:49:03	2032 On 07/05/2026			Bond Future	1	31,700,000	Member	Buy
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	61,000,000	Member	Sell
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	85,000,000	Member	Sell
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	31,700,000	Member	Buy
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	61,000,000	Client	Sell
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	85,000,000	Client	Sell
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	31,700,000	Client	Sell
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	85,000,000	Member	Buy
2026-01-14 12:00:36	2032 On 05/02/2026			Bond Future	1	61,000,000	Member	Buy
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	61,000,000	Member	Buy
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	85,000,000	Member	Buy
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	31,700,000	Client	Buy
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	61,000,000	Client	Buy
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	85,000,000	Member	Sell
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	31,700,000	Member	Sell
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	85,000,000	Client	Buy
2026-01-14 12:01:02	2032 On 07/05/2026			Bond Future	1	61,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-14 13:30:57	2032 On 07/05/2026			Bond Future	1	8,000,000	Member	Sell
2026-01-14 13:30:57	2032 On 07/05/2026			Bond Future	1	29,000,000	Member	Buy
2026-01-14 13:55:34	2032 On 07/05/2026			Bond Future	1	21,000,000	Member	Sell
2026-01-14 13:55:34	2032 On 07/05/2026			Bond Future	1	8,000,000	Client	Sell
2026-01-14 13:55:34	2032 On 07/05/2026			Bond Future	1	21,000,000	Member	Buy
2026-01-14 13:55:34	2032 On 07/05/2026			Bond Future	1	8,000,000	Member	Buy
2026-01-14 13:55:34	2032 On 07/05/2026			Bond Future	1	21,000,000	Client	Sell
2026-01-14 17:11:17	2032 On 05/02/2026			Bond Future	1	200,000	Member	Buy
2026-01-14 17:24:02	2032 On 05/02/2026			Bond Future	1	200,000	Client	Sell
Total for 2032 Bond Future					29	1,538,000,000		
2026-01-14 10:49:02	2037 On 05/02/2026			Bond Future	1	73,500,000	Member	Buy
2026-01-14 10:49:02	2037 On 07/05/2026			Bond Future	1	73,500,000	Member	Sell
2026-01-14 10:49:03	2037 On 05/02/2026			Bond Future	1	9,500,000	Member	Sell
2026-01-14 10:49:03	2037 On 07/05/2026			Bond Future	1	9,500,000	Member	Buy
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	36,000,000	Client	Sell
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	9,500,000	Member	Buy
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	28,000,000	Member	Buy
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	36,000,000	Member	Buy
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	28,000,000	Client	Sell
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	28,000,000	Member	Sell
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	36,000,000	Member	Sell
2026-01-14 13:36:48	2037 On 05/02/2026			Bond Future	1	9,500,000	Client	Sell
2026-01-14 13:37:49	2037 On 07/05/2026			Bond Future	1	36,000,000	Member	Sell
2026-01-14 13:37:49	2037 On 07/05/2026			Bond Future	1	36,000,000	Member	Buy
2026-01-14 13:37:49	2037 On 07/05/2026			Bond Future	1	28,000,000	Member	Buy
2026-01-14 13:37:49	2037 On 07/05/2026			Bond Future	1	28,000,000	Client	Buy
2026-01-14 13:37:49	2037 On 07/05/2026			Bond Future	1	28,000,000	Member	Sell
2026-01-14 13:37:49	2037 On 07/05/2026			Bond Future	1	36,000,000	Client	Buy
2026-01-14 13:37:50	2037 On 07/05/2026			Bond Future	1	9,500,000	Member	Sell
2026-01-14 13:37:50	2037 On 07/05/2026			Bond Future	1	9,500,000	Client	Buy
2026-01-14 17:01:02	2037 On 05/02/2026			Bond Future	1	37,100,000	Member	Buy
2026-01-14 17:01:02	2037 On 05/02/2026			Bond Future	1	25,200,000	Member	Buy
2026-01-14 17:03:09	2037 On 05/02/2026			Bond Future	1	37,100,000	Client	Sell
2026-01-14 17:11:22	2037 On 05/02/2026			Bond Future	1	25,200,000	Client	Sell
Total for 2037 Bond Future					24	712,600,000		
2026-01-14 14:56:42	2040 On 05/02/2026			Bond Future	1	7,600,000	Member	Buy
2026-01-14 15:02:54	2040 On 05/02/2026			Bond Future	1	7,600,000	Client	Sell
Total for 2040 Bond Future					2	15,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-14 11:36:24	2044 On 05/02/2026			Bond Future	1	2,500,000,000	Member	Buy
2026-01-14 11:36:24	2044 On 07/05/2026			Bond Future	1	2,500,000,000	Member	Sell
2026-01-14 12:10:04	2044 On 05/02/2026			Bond Future	1	2,500,000,000	Client	Sell
2026-01-14 12:10:44	2044 On 07/05/2026			Bond Future	1	2,500,000,000	Client	Buy
2026-01-14 13:39:29	2044 On 07/05/2026			Bond Future	1	282,000,000	Member	Buy
2026-01-14 13:39:30	2044 On 07/05/2026			Bond Future	1	282,000,000	Member	Sell
2026-01-14 14:56:42	2044 On 05/02/2026			Bond Future	1	7,700,000	Member	Buy
2026-01-14 15:01:15	2044 On 05/02/2026			Bond Future	1	7,700,000	Client	Sell
Total for 2044 Bond Future					8	10,579,400,000		
2026-01-14 10:49:02	R035 On 05/02/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-14 10:49:02	R035 On 07/05/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-14 10:49:03	R035 On 05/02/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-14 10:49:03	R035 On 07/05/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-14 13:51:15	R035 On 05/02/2026			Bond Future	1	6,000,000	Client	Sell
2026-01-14 13:51:15	R035 On 05/02/2026			Bond Future	1	6,000,000	Member	Buy
2026-01-14 13:51:32	R035 On 07/05/2026			Bond Future	1	6,000,000	Client	Buy
2026-01-14 13:51:32	R035 On 07/05/2026			Bond Future	1	6,000,000	Member	Sell
2026-01-14 14:56:42	R035 On 05/02/2026			Bond Future	1	7,300,000	Member	Buy
2026-01-14 15:05:15	R035 On 05/02/2026			Bond Future	1	7,300,000	Client	Sell
Total for R035 Bond Future					10	62,600,000		
2026-01-14 10:49:02	R209 On 05/02/2026			Bond Future	1	264,300,000	Member	Buy
2026-01-14 10:49:02	R209 On 07/05/2026			Bond Future	1	264,300,000	Member	Sell
2026-01-14 10:49:03	R209 On 05/02/2026			Bond Future	1	44,300,000	Member	Sell
2026-01-14 10:49:03	R209 On 07/05/2026			Bond Future	1	44,300,000	Member	Buy
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	100,000,000	Member	Sell
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	95,000,000	Member	Sell
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	25,000,000	Member	Sell
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	25,000,000	Member	Buy
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	25,000,000	Client	Sell
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	100,000,000	Client	Sell
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	95,000,000	Member	Buy
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	44,300,000	Client	Sell
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	100,000,000	Member	Buy
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	95,000,000	Client	Sell
2026-01-14 11:58:36	R209 On 05/02/2026			Bond Future	1	44,300,000	Member	Buy
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	95,000,000	Member	Sell
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	100,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	95,000,000	Client	Buy
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	44,300,000	Member	Sell
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	95,000,000	Member	Buy
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	100,000,000	Member	Buy
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	44,300,000	Client	Buy
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	100,000,000	Member	Sell
2026-01-14 11:58:52	R209 On 07/05/2026			Bond Future	1	25,000,000	Client	Buy
Total for R209 Bond Future					26	2,114,400,000		
2026-01-14 10:49:02	R213 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-01-14 10:49:03	R213 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-01-14 11:40:09	R213 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2026-01-14 11:40:09	R213 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2026-01-14 11:42:46	R213 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2026-01-14 11:42:46	R213 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2026-01-14 13:48:59	R213 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2026-01-14 13:48:59	R213 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-01-14 13:49:35	R213 On 05/02/2026			Bond Future	1	2,000,000	Client	Sell
2026-01-14 13:49:35	R213 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
Total for R213 Bond Future					10	20,000,000		
2026-01-14 10:49:02	R214 On 05/02/2026			Bond Future	1	137,500,000	Member	Buy
2026-01-14 10:49:02	R214 On 07/05/2026			Bond Future	1	137,500,000	Member	Sell
2026-01-14 10:49:03	R214 On 05/02/2026			Bond Future	1	19,000,000	Member	Sell
2026-01-14 10:49:03	R214 On 07/05/2026			Bond Future	1	19,000,000	Member	Buy
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	51,500,000	Member	Sell
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	67,000,000	Member	Sell
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	67,000,000	Client	Sell
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	51,500,000	Member	Buy
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	51,500,000	Client	Sell
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	19,000,000	Member	Buy
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	67,000,000	Member	Buy
2026-01-14 11:54:47	R214 On 05/02/2026			Bond Future	1	19,000,000	Client	Sell
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	19,000,000	Member	Sell
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	51,500,000	Member	Sell
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	67,000,000	Client	Buy
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	51,500,000	Client	Buy
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	51,500,000	Member	Buy
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	67,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	19,000,000	Client	Buy
2026-01-14 11:55:11	R214 On 07/05/2026			Bond Future	1	67,000,000	Member	Sell
2026-01-14 17:07:02	R214 On 05/02/2026			Bond Future	1	6,700,000	Member	Sell
2026-01-14 17:20:35	R214 On 05/02/2026			Bond Future	1	6,700,000	Client	Buy
Total for R214 Bond Future					22	1,113,400,000		
2026-01-14 09:23:41	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Member	Buy
2026-01-14 09:23:41	R248 On 07/05/2026			Bond Future	1	2,500,000,000	Member	Sell
2026-01-14 09:47:25	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Member	Buy
2026-01-14 09:47:25	R248 On 07/05/2026			Bond Future	1	2,500,000,000	Member	Sell
2026-01-14 10:49:02	R248 On 05/02/2026			Bond Future	1	45,700,000	Member	Buy
2026-01-14 10:49:02	R248 On 07/05/2026			Bond Future	1	45,700,000	Member	Sell
2026-01-14 10:49:03	R248 On 05/02/2026			Bond Future	1	5,700,000	Member	Sell
2026-01-14 10:49:03	R248 On 07/05/2026			Bond Future	1	5,700,000	Member	Buy
2026-01-14 11:28:25	R248 On 07/05/2026			Bond Future	1	10,300,000	Member	Sell
2026-01-14 11:29:19	R248 On 07/05/2026			Bond Future	1	2,700,000	Member	Buy
2026-01-14 11:56:23	R248 On 05/02/2026			Bond Future	1	20,000,000	Member	Sell
2026-01-14 11:56:23	R248 On 05/02/2026			Bond Future	1	20,000,000	Member	Buy
2026-01-14 11:56:23	R248 On 05/02/2026			Bond Future	1	20,000,000	Client	Sell
2026-01-14 11:56:24	R248 On 05/02/2026			Bond Future	1	5,700,000	Client	Sell
2026-01-14 11:56:24	R248 On 05/02/2026			Bond Future	1	20,000,000	Member	Buy
2026-01-14 11:56:24	R248 On 05/02/2026			Bond Future	1	20,000,000	Member	Sell
2026-01-14 11:56:24	R248 On 05/02/2026			Bond Future	1	5,700,000	Member	Buy
2026-01-14 11:56:24	R248 On 05/02/2026			Bond Future	1	20,000,000	Client	Sell
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	5,700,000	Client	Buy
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	20,000,000	Client	Buy
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	5,700,000	Member	Sell
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	20,000,000	Client	Buy
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-01-14 11:56:40	R248 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-01-14 12:05:50	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Client	Sell
2026-01-14 12:06:25	R248 On 07/05/2026			Bond Future	1	2,500,000,000	Client	Buy
2026-01-14 12:07:30	R248 On 05/02/2026			Bond Future	1	2,500,000,000	Client	Sell
2026-01-14 12:08:28	R248 On 07/05/2026			Bond Future	1	2,500,000,000	Client	Buy
2026-01-14 13:30:43	R248 On 07/05/2026			Bond Future	1	15,700,000	Member	Sell
2026-01-14 13:30:44	R248 On 07/05/2026			Bond Future	1	4,300,000	Member	Buy
2026-01-14 13:54:23	R248 On 07/05/2026			Bond Future	1	11,400,000	Member	Buy
2026-01-14 13:54:23	R248 On 07/05/2026			Bond Future	1	11,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-01-14 13:54:23	R248 On 07/05/2026			Bond Future	1	11,400,000	Client	Buy
2026-01-14 13:54:24	R248 On 07/05/2026			Bond Future	1	4,300,000	Member	Sell
2026-01-14 13:54:24	R248 On 07/05/2026			Bond Future	1	4,300,000	Client	Buy
2026-01-14 13:56:33	R248 On 07/05/2026			Bond Future	1	7,600,000	Client	Buy
2026-01-14 13:56:33	R248 On 07/05/2026			Bond Future	1	7,600,000	Member	Sell
2026-01-14 13:56:33	R248 On 07/05/2026			Bond Future	1	7,600,000	Member	Buy
2026-01-14 13:56:34	R248 On 07/05/2026			Bond Future	1	2,700,000	Client	Buy
2026-01-14 13:56:34	R248 On 07/05/2026			Bond Future	1	2,700,000	Member	Sell
Total for R248 Bond Future					42	20,469,600,00		
Grand Total for all Instruments					173	36,625,200,00		