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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 15/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-15 00:00:00	2031 On 05/11/2026			Bond Future	1	14,600,000	Client	Sell
2026-06-15 00:00:00	2031 On 05/11/2026			Bond Future	1	14,600,000	Client	Buy
Total for 2031 Bond Future					2	29,200,000		
2026-06-15 00:00:00	2032 On 06/08/2026			Bond Future	1	3,200,000	Client	Buy
2026-06-15 00:00:00	2032 On 06/08/2026			Bond Future	1	3,200,000	Client	Sell
2026-06-15 14:04:56	2032 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-06-15 14:15:08	2032 On 06/08/2026			Bond Future	1	300,000	Client	Sell
2026-06-15 16:05:34	2032 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-06-15 16:27:50	2032 On 06/08/2026			Bond Future	1	200,000,000	Client	Buy
Total for 2032 Bond Future					6	407,000,000		
2026-06-15 15:49:50	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-06-15 16:29:09	2037 On 06/08/2026			Bond Future	1	200,000,000	Client	Buy
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	4,500,000	Member	Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	4,500,000	Client	Buy
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	51,000,000	Member	Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	9,000,000	Member	Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	10,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	9,000,000 Client	Buy
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	51,000,000 Client	Buy
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	6,000,000 Client	Buy
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	18,000,000 Member	Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	1,500,000 Member	Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	6,000,000 Member	Sell
2026-06-15 16:50:48	2037 On 06/08/2026			Bond Future	1	18,000,000 Client	Buy
Total for 2037 Bond Future					16	600,000,000	
2026-06-15 16:03:02	2040 On 06/08/2026			Bond Future	1	52,700,000 Member	Buy
2026-06-15 16:05:35	2040 On 06/08/2026			Bond Future	1	200,000,000 Member	Sell
2026-06-15 16:22:03	2040 On 06/08/2026			Bond Future	1	500,000 Member	Sell
2026-06-15 16:23:52	2040 On 06/08/2026			Bond Future	1	24,400,000 Member	Sell
2026-06-15 16:23:52	2040 On 06/08/2026			Bond Future	1	5,600,000 Member	Sell
2026-06-15 16:23:52	2040 On 06/08/2026			Bond Future	1	24,400,000 Client	Sell
2026-06-15 16:23:52	2040 On 06/08/2026			Bond Future	1	5,600,000 Member	Buy
2026-06-15 16:23:52	2040 On 06/08/2026			Bond Future	1	5,600,000 Client	Sell
2026-06-15 16:23:52	2040 On 06/08/2026			Bond Future	1	24,400,000 Member	Buy
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	4,000,000 Client	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	2,300,000 Client	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	4,900,000 Member	Buy
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	2,500,000 Member	Buy
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	2,300,000 Member	Buy
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	3,500,000 Client	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	1,400,000 Client	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	4,900,000 Client	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	2,500,000 Client	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	3,500,000 Member	Buy
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	4,000,000 Member	Buy
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	1,400,000 Member	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	2,300,000 Member	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	2,500,000 Member	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	3,500,000 Member	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	4,000,000 Member	Sell
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	1,400,000 Member	Buy
2026-06-15 16:23:53	2040 On 06/08/2026			Bond Future	1	4,900,000 Member	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	800,000 Member	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	1,100,000 Client	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	800,000 Member	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	900,000 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	500,000	Client	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	900,000	Member	Buy
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	900,000	Client	Sell
2026-06-15 16:23:54	2040 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-06-15 16:26:37	2040 On 06/08/2026			Bond Future	1	200,000,000	Client	Buy
Total for 2040 Bond Future					42	610,800,000		
2026-06-15 11:04:49	2044 On 06/08/2026			Bond Future	1	41,400,000	Member	Sell
2026-06-15 11:04:49	2044 On 06/08/2026			Bond Future	1	100,000	Member	Buy
2026-06-15 11:04:49	2044 On 06/08/2026			Bond Future	1	33,300,000	Member	Sell
2026-06-15 11:24:08	2044 On 06/08/2026			Bond Future	1	33,300,000	Member	Buy
2026-06-15 11:25:23	2044 On 06/08/2026			Bond Future	1	33,300,000	Client	Buy
2026-06-15 11:25:23	2044 On 06/08/2026			Bond Future	1	33,300,000	Member	Sell
2026-06-15 11:42:58	2044 On 06/08/2026			Bond Future	1	27,700,000	Member	Buy
2026-06-15 11:42:58	2044 On 06/08/2026			Bond Future	1	27,700,000	Member	Sell
2026-06-15 11:42:58	2044 On 06/08/2026			Bond Future	1	27,700,000	Client	Buy
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	12,300,000	Member	Sell
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	12,300,000	Client	Buy
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	12,300,000	Member	Buy
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	100,000	Member	Sell
2026-06-15 11:42:59	2044 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
2026-06-15 16:03:02	2044 On 06/08/2026			Bond Future	1	30,800,000	Member	Buy
2026-06-15 16:24:58	2044 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	3,100,000	Member	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	1,400,000	Member	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	13,800,000	Member	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,200,000	Client	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	1,200,000	Member	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	1,400,000	Member	Buy
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	3,100,000	Client	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	1,200,000	Member	Buy
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	3,100,000	Member	Buy
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,700,000	Client	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	13,800,000	Client	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,700,000	Client	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	1,400,000	Client	Sell
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	13,800,000	Member	Buy
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-06-15 16:26:19	2044 On 06/08/2026			Bond Future	1	1,200,000	Client	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	600,000	Member	Buy
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	500,000	Client	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	600,000	Client	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	300,000	Client	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	600,000	Member	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-06-15 16:26:20	2044 On 06/08/2026			Bond Future	1	800,000	Member	Sell
Total for 2044 Bond Future					57	422,000,000		
2026-06-15 00:00:00	GOVI On 06/08/2026			GOVI	1	160,000	Client	Sell
2026-06-15 00:00:00	GOVI On 06/08/2026			GOVI	1	160,000	Client	Buy
Total for GOVI GOVI					2	320,000		
2026-06-15 00:00:00	R035 On 06/08/2026	8.34	Put	Bond Future	1	41,900,000	Client	Sell
2026-06-15 00:00:00	R035 On 06/08/2026	8.34	Put	Bond Future	1	41,900,000	Client	Buy
2026-06-15 00:00:00	R035 On 06/08/2026	7.70	Call	Bond Future	1	41,900,000	Client	Buy
2026-06-15 00:00:00	R035 On 06/08/2026	7.70	Call	Bond Future	1	41,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-15 00:00:00	R035 On 06/08/2026	7.95	Call	Bond Future	1	41,900,000	Client	Sell
2026-06-15 00:00:00	R035 On 06/08/2026	7.95	Call	Bond Future	1	41,900,000	Client	Buy
2026-06-15 15:49:50	R035 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-06-15 16:27:48	R035 On 06/08/2026			Bond Future	1	200,000,000	Client	Buy
Total for R035 Bond Future					8	651,400,000		
2026-06-15 14:04:56	R213 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-06-15 14:14:23	R213 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-06-15 16:05:34	R213 On 06/08/2026			Bond Future	1	210,000,000	Member	Sell
2026-06-15 17:21:05	R213 On 06/08/2026			Bond Future	1	210,000,000	Client	Buy
Total for R213 Bond Future					4	420,400,000		
2026-06-15 11:04:59	R248 On 06/08/2026			Bond Future	1	600,000	Member	Buy
2026-06-15 11:04:59	R248 On 06/08/2026			Bond Future	1	600,000	Member	Sell
2026-06-15 14:54:18	R248 On 06/08/2026			Bond Future	1	600,000	Client	Sell
2026-06-15 14:54:18	R248 On 06/08/2026			Bond Future	1	600,000	Member	Buy
Total for R248 Bond Future					4	2,400,000		
Grand Total for all Instruments					141	3,143,520,000		