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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-17 11:24:39	2030 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-06-17 17:00:18	2030 On 06/08/2026			Bond Future	1	50,000,000	Client	Buy
Total for 2030 Bond Future					2	100,000,000		
2026-06-17 11:12:03	2037 On 06/08/2026			Bond Future	1	55,000,000	Member	Sell
2026-06-17 11:12:03	2037 On 06/08/2026			Bond Future	1	55,000,000	Member	Buy
2026-06-17 12:16:38	2037 On 06/08/2026			Bond Future	1	23,000,000	Member	Buy
2026-06-17 12:16:38	2037 On 06/08/2026			Bond Future	1	55,000,000	Member	Sell
2026-06-17 14:15:49	2037 On 06/08/2026			Bond Future	1	39,500,000	Member	Buy
2026-06-17 14:15:49	2037 On 06/08/2026			Bond Future	1	39,500,000	Member	Sell
2026-06-17 14:46:19	2037 On 06/08/2026			Bond Future	1	39,500,000	Member	Sell
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	23,000,000	Member	Sell
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	24,400,000	Client	Buy
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	6,300,000	Member	Sell
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	6,300,000	Client	Buy
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	23,000,000	Client	Buy
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	24,400,000	Member	Sell
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	6,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	24,400,000	Member	Buy
2026-06-17 14:48:28	2037 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
2026-06-17 14:49:20	2037 On 06/08/2026			Bond Future	1	39,500,000	Client	Buy
Total for 2037 Bond Future					19	488,000,000		
2026-06-17 12:17:33	2040 On 06/08/2026			Bond Future	1	25,000,000	Member	Sell
2026-06-17 14:01:54	2040 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	4,000,000	Member	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	6,000,000	Member	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	6,000,000	Client	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	6,000,000	Member	Sell
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	4,000,000	Client	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	6,500,000	Client	Buy
2026-06-17 14:02:37	2040 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-06-17 14:02:38	2040 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-17 14:02:38	2040 On 06/08/2026			Bond Future	1	6,500,000	Client	Buy
Total for 2040 Bond Future					16	100,000,000		
2026-06-17 12:59:26	GOVI On 06/08/2026			GOVI	1	20,000	Client	Buy
2026-06-17 12:59:26	GOVI On 06/08/2026			GOVI	1	20,000	Member	Sell
2026-06-17 13:47:27	GOVI On 06/08/2026			GOVI	1	20,000	Client	Buy
2026-06-17 13:47:27	GOVI On 06/08/2026			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					4	80,000		
2026-06-17 11:20:31	R035 On 05/11/2026			Bond Future	1	94,500,000	Member	Sell
2026-06-17 11:20:32	R035 On 05/11/2026			Bond Future	1	94,500,000	Member	Buy
2026-06-17 12:13:17	R035 On 05/11/2026			Bond Future	1	94,500,000	Client	Buy
2026-06-17 12:13:17	R035 On 05/11/2026			Bond Future	1	94,500,000	Member	Sell
2026-06-17 15:06:49	R035 On 06/08/2026			Bond Future	1	18,800,000	Member	Buy
2026-06-17 15:06:49	R035 On 06/08/2026			Bond Future	1	18,800,000	Member	Sell
2026-06-17 15:22:38	R035 On 06/08/2026			Bond Future	1	18,800,000	Member	Sell
2026-06-17 16:02:26	R035 On 06/08/2026			Bond Future	1	18,800,000	Member	Buy
2026-06-17 16:03:13	R035 On 06/08/2026			Bond Future	1	18,800,000	Member	Sell
2026-06-17 16:03:13	R035 On 06/08/2026			Bond Future	1	18,800,000	Client	Buy
Total for R035 Bond Future					10	490,800,000		
2026-06-17 16:34:27	R053 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-17 17:18:19	R053 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-06-17 17:19:18	R053 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
2026-06-17 17:19:18	R053 On 06/08/2026			Bond Future	1	200,000,000	Client	Sell
Total for R053 Bond Future					4	800,000,000		
2026-06-17 11:02:04	R202 On 06/08/2026			Bond Future	1	26,000,000	Member	Sell
2026-06-17 11:02:04	R202 On 06/08/2026			Bond Future	1	26,000,000	Member	Buy
2026-06-17 12:16:13	R202 On 06/08/2026			Bond Future	1	1,900,000	Member	Buy
2026-06-17 12:16:13	R202 On 06/08/2026			Bond Future	1	26,000,000	Member	Sell
2026-06-17 14:50:04	R202 On 06/08/2026			Bond Future	1	24,100,000	Client	Buy
2026-06-17 14:50:04	R202 On 06/08/2026			Bond Future	1	24,100,000	Member	Sell
2026-06-17 14:50:04	R202 On 06/08/2026			Bond Future	1	24,100,000	Member	Buy
2026-06-17 14:50:04	R202 On 06/08/2026			Bond Future	1	1,900,000	Client	Buy
2026-06-17 14:50:04	R202 On 06/08/2026			Bond Future	1	1,900,000	Member	Sell
Total for R202 Bond Future					9	156,000,000		
2026-06-17 15:20:06	R209 On 06/08/2026			Bond Future	1	28,200,000	Member	Sell
2026-06-17 15:20:06	R209 On 06/08/2026			Bond Future	1	28,200,000	Member	Buy
2026-06-17 15:23:11	R209 On 06/08/2026			Bond Future	1	28,200,000	Member	Sell
2026-06-17 16:02:44	R209 On 06/08/2026			Bond Future	1	28,200,000	Member	Buy
2026-06-17 16:03:20	R209 On 06/08/2026			Bond Future	1	28,200,000	Member	Sell
2026-06-17 16:03:20	R209 On 06/08/2026			Bond Future	1	28,200,000	Client	Buy
Total for R209 Bond Future					6	169,200,000		
2026-06-17 14:42:40	R248 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-06-17 14:42:40	R248 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-06-17 15:16:39	R248 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-06-17 15:16:39	R248 On 06/08/2026			Bond Future	1	200,000	Member	Buy
Total for R248 Bond Future					4	800,000		
Grand Total for all Instruments					74	2,304,880,000		