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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-22 15:15:30	2030 On 05/11/2026			Bond Future	1	500,000,000	Member	Buy
2026-06-22 15:15:30	2030 On 05/11/2026			Bond Future	1	500,000,000	Client	Sell
2026-06-22 17:00:27	2030 On 05/11/2026			Bond Future	1	500,000,000	Client	Sell
2026-06-22 17:00:27	2030 On 05/11/2026			Bond Future	1	500,000,000	Member	Buy
Total for 2030 Bond Future					4	2,000,000,000		
2026-06-22 16:38:09	2031 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-06-22 16:38:09	2031 On 05/11/2026			Bond Future	1	700,000	Member	Sell
2026-06-22 17:15:07	2031 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-06-22 17:15:07	2031 On 05/11/2026			Bond Future	1	700,000	Client	Sell
Total for 2031 Bond Future					4	2,800,000		
2026-06-22 11:54:47	2032 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 11:54:47	2032 On 06/08/2026			Bond Future	1	5,800,000	Member	Buy
2026-06-22 12:18:37	2032 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 12:18:37	2032 On 06/08/2026			Bond Future	1	5,800,000	Client	Buy
2026-06-22 17:05:34	2032 On 06/08/2026			Bond Future	1	65,500,000	Member	Sell
2026-06-22 17:08:11	2032 On 06/08/2026			Bond Future	1	2,400,000	Member	Buy
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	55,400,000	Member	Buy
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	7,700,000	Member	Buy
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	7,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	2,400,000	Client	Buy
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	55,400,000	Member	Sell
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	7,700,000	Client	Buy
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	55,400,000	Client	Buy
2026-06-22 17:10:07	2032 On 06/08/2026			Bond Future	1	2,400,000	Member	Sell
Total for 2032 Bond Future					14	285,200,000		
2026-06-22 11:56:34	2037 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 11:56:34	2037 On 06/08/2026			Bond Future	1	5,800,000	Member	Buy
2026-06-22 12:19:13	2037 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 12:19:13	2037 On 06/08/2026			Bond Future	1	5,800,000	Client	Buy
2026-06-22 16:25:52	2037 On 06/08/2026			Bond Future	1	16,000,000	Member	Buy
2026-06-22 16:25:52	2037 On 06/08/2026			Bond Future	1	16,000,000	Member	Sell
2026-06-22 16:25:52	2037 On 06/08/2026			Bond Future	1	10,600,000	Member	Sell
2026-06-22 16:25:52	2037 On 06/08/2026			Bond Future	1	16,000,000	Member	Buy
2026-06-22 16:44:01	2037 On 06/08/2026			Bond Future	1	5,400,000	Member	Sell
2026-06-22 16:44:01	2037 On 06/08/2026			Bond Future	1	5,400,000	Client	Sell
2026-06-22 16:44:01	2037 On 06/08/2026			Bond Future	1	5,400,000	Member	Buy
2026-06-22 16:44:02	2037 On 06/08/2026			Bond Future	1	10,600,000	Client	Sell
2026-06-22 16:44:02	2037 On 06/08/2026			Bond Future	1	10,600,000	Member	Buy
2026-06-22 16:44:37	2037 On 06/08/2026			Bond Future	1	16,000,000	Member	Sell
2026-06-22 16:44:37	2037 On 06/08/2026			Bond Future	1	16,000,000	Client	Buy
Total for 2037 Bond Future					15	151,200,000		
2026-06-22 11:57:27	2040 On 06/08/2026			Bond Future	1	5,800,000	Member	Buy
2026-06-22 11:57:27	2040 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 12:19:34	2040 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 12:19:34	2040 On 06/08/2026			Bond Future	1	5,800,000	Client	Buy
Total for 2040 Bond Future					4	23,200,000		
2026-06-22 11:55:40	R035 On 06/08/2026			Bond Future	1	5,800,000	Member	Buy
2026-06-22 11:55:40	R035 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 12:18:57	R035 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-06-22 12:18:57	R035 On 06/08/2026			Bond Future	1	5,800,000	Client	Buy
Total for R035 Bond Future					4	23,200,000		
2026-06-22 10:23:34	R209 On 06/08/2026			Bond Future	1	3,400,000	Member	Sell
2026-06-22 10:38:54	R209 On 06/08/2026			Bond Future	1	3,400,000	Client	Buy
Total for R209 Bond Future					2	6,800,000		
Grand Total for all Instruments					47	2,492,400,000		