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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 23/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-23 11:27:18	2030 On 06/08/2026			Bond Future	1	5,300,000	Member	Sell
2026-06-23 11:32:42	2030 On 06/08/2026			Bond Future	1	5,300,000	Client	Buy
2026-06-23 13:10:56	2030 On 05/11/2026			Bond Future	1	250,000,000	Member	Sell
2026-06-23 13:10:56	2030 On 05/11/2026			Bond Future	1	250,000,000	Member	Buy
2026-06-23 13:16:03	2030 On 05/11/2026			Bond Future	1	250,000,000	Client	Sell
2026-06-23 13:16:03	2030 On 05/11/2026			Bond Future	1	250,000,000	Member	Buy
2026-06-23 13:53:22	2030 On 05/11/2026			Bond Future	1	250,000,000	Member	Buy
2026-06-23 13:53:22	2030 On 05/11/2026			Bond Future	1	250,000,000	Client	Sell
Total for 2030 Bond Future					8	1,510,600,000		
2026-06-23 16:19:53	2032 On 06/08/2026			Bond Future	1	330,700,000	Member	Sell
2026-06-23 16:33:18	2032 On 06/08/2026			Bond Future	1	8,200,000	Member	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	223,000,000	Member	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	54,200,000	Member	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	54,200,000	Member	Sell
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	32,600,000	Member	Sell
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	8,200,000	Member	Sell
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	223,000,000	Member	Sell
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	12,700,000	Member	Sell
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	12,700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	32,600,000	Member	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	12,700,000	Member	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	32,600,000	Client	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	54,200,000	Client	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	8,200,000	Client	Buy
2026-06-23 17:28:09	2032 On 06/08/2026			Bond Future	1	223,000,000	Client	Buy
Total for 2032 Bond Future					16	1,322,800,000		
2026-06-23 16:28:50	2033 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-06-23 16:28:50	2033 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-06-23 16:28:50	2033 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-06-23 16:28:50	2033 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-06-23 16:34:22	2033 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-06-23 16:34:22	2033 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
2026-06-23 16:34:40	2033 On 06/08/2026			Bond Future	1	1,600,000	Client	Buy
2026-06-23 16:34:40	2033 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
Total for 2033 Bond Future					8	12,800,000		
2026-06-23 09:53:20	2037 On 06/08/2026			Bond Future	1	16,200,000	Member	Sell
2026-06-23 10:06:21	2037 On 06/08/2026			Bond Future	1	2,500,000	Member	Buy
2026-06-23 10:08:05	2037 On 06/08/2026			Bond Future	1	13,700,000	Member	Buy
2026-06-23 10:08:05	2037 On 06/08/2026			Bond Future	1	13,700,000	Member	Sell
2026-06-23 10:08:05	2037 On 06/08/2026			Bond Future	1	13,700,000	Client	Buy
2026-06-23 10:08:06	2037 On 06/08/2026			Bond Future	1	2,500,000	Member	Sell
2026-06-23 10:08:06	2037 On 06/08/2026			Bond Future	1	2,500,000	Client	Buy
Total for 2037 Bond Future					7	64,800,000		
2026-06-23 14:23:54	2038 On 05/08/2027			Bond Future	1	3,700,000	Member	Sell
2026-06-23 14:23:54	2038 On 05/08/2027			Bond Future	1	3,700,000	Member	Buy
2026-06-23 14:23:54	2038 On 05/08/2027			Bond Future	1	3,700,000	Member	Buy
2026-06-23 14:23:54	2038 On 05/08/2027			Bond Future	1	3,700,000	Member	Sell
2026-06-23 16:35:05	2038 On 05/08/2027			Bond Future	1	3,700,000	Client	Sell
2026-06-23 16:35:05	2038 On 05/08/2027			Bond Future	1	3,700,000	Member	Buy
2026-06-23 16:35:27	2038 On 05/08/2027			Bond Future	1	3,700,000	Client	Buy
2026-06-23 16:35:27	2038 On 05/08/2027			Bond Future	1	3,700,000	Member	Sell
Total for 2038 Bond Future					8	29,600,000		
2026-06-23 15:51:56	2040 On 06/08/2026			Bond Future	1	4,900,000	Member	Buy
2026-06-23 16:41:19	2040 On 06/08/2026			Bond Future	1	4,900,000	Client	Sell
Total for 2040 Bond Future					2	9,800,000		
2026-06-23 15:51:56	2044 On 06/08/2026			Bond Future	1	3,800,000	Member	Buy
2026-06-23 16:36:01	2044 On 06/08/2026			Bond Future	1	3,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-23 16:39:35	2044 On 05/11/2026			Bond Future	1	475,700,000	Member	Buy
2026-06-23 16:39:35	2044 On 05/11/2026			Bond Future	1	84,900,000	Member	Sell
2026-06-23 17:01:52	2044 On 05/11/2026			Bond Future	1	390,800,000	Member	Sell
2026-06-23 17:01:52	2044 On 05/11/2026			Bond Future	1	390,800,000	Client	Sell
2026-06-23 17:01:52	2044 On 05/11/2026			Bond Future	1	84,900,000	Member	Buy
2026-06-23 17:01:52	2044 On 05/11/2026			Bond Future	1	84,900,000	Client	Sell
2026-06-23 17:01:52	2044 On 05/11/2026			Bond Future	1	390,800,000	Member	Buy
Total for 2044 Bond Future					9	1,910,400,000		
2026-06-23 17:07:37	GOVI On 06/08/2026			GOVI	1	10,000	Client	Buy
2026-06-23 17:07:37	GOVI On 06/08/2026			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					2	20,000		
2026-06-23 08:45:30	R033 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-06-23 09:02:26	R033 On 06/08/2026			Bond Future	1	1,000,000	Client	Buy
Total for R033 Bond Future					2	2,000,000		
2026-06-23 15:51:56	R035 On 06/08/2026			Bond Future	1	2,800,000	Member	Buy
2026-06-23 16:23:47	R035 On 06/08/2026			Bond Future	1	2,800,000	Client	Sell
Total for R035 Bond Future					2	5,600,000		
2026-06-23 15:37:41	R053 On 05/11/2026			Bond Future	1	12,600,000	Member	Buy
2026-06-23 15:41:56	R053 On 05/11/2026			Bond Future	1	10,400,000	Member	Sell
2026-06-23 16:59:57	R053 On 05/11/2026			Bond Future	1	2,200,000	Member	Sell
2026-06-23 16:59:57	R053 On 05/11/2026			Bond Future	1	10,400,000	Client	Sell
2026-06-23 16:59:57	R053 On 05/11/2026			Bond Future	1	2,200,000	Member	Buy
2026-06-23 16:59:57	R053 On 05/11/2026			Bond Future	1	2,200,000	Client	Sell
2026-06-23 16:59:57	R053 On 05/11/2026			Bond Future	1	10,400,000	Member	Buy
Total for R053 Bond Future					7	50,400,000		
2026-06-23 12:09:45	R209 On 06/08/2026			Bond Future	1	59,000,000	Member	Buy
2026-06-23 14:02:02	R209 On 06/08/2026			Bond Future	1	15,400,000	Member	Sell
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	12,800,000	Member	Sell
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	15,400,000	Member	Sell
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	15,400,000	Member	Sell
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	15,400,000	Client	Sell
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	12,800,000	Member	Buy
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	15,400,000	Member	Buy
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	15,400,000	Member	Buy
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	15,400,000	Client	Sell
2026-06-23 14:03:21	R209 On 06/08/2026			Bond Future	1	12,800,000	Client	Sell
2026-06-23 14:03:22	R209 On 06/08/2026			Bond Future	1	15,400,000	Client	Sell
2026-06-23 14:03:22	R209 On 06/08/2026			Bond Future	1	15,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-23 14:13:52	R209 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-06-23 14:13:52	R209 On 06/08/2026			Bond Future	1	3,000,000	Member	Sell
2026-06-23 14:13:52	R209 On 06/08/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-23 14:13:52	R209 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-06-23 14:53:46	R209 On 06/08/2026			Bond Future	1	1,000,000	Client	Sell
2026-06-23 14:53:46	R209 On 06/08/2026			Bond Future	1	2,000,000	Client	Sell
2026-06-23 14:53:46	R209 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-23 14:53:46	R209 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-06-23 14:53:46	R209 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-23 14:54:30	R209 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-06-23 14:54:30	R209 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-06-23 14:54:30	R209 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-23 14:54:30	R209 On 06/08/2026			Bond Future	1	1,000,000	Client	Buy
2026-06-23 14:54:30	R209 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-23 15:51:56	R209 On 06/08/2026			Bond Future	1	9,000,000	Member	Buy
2026-06-23 16:24:35	R209 On 06/08/2026			Bond Future	1	9,000,000	Client	Sell
Total for R209 Bond Future					29	278,000,000		
2026-06-23 15:37:41	R213 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-06-23 15:37:41	R213 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy
2026-06-23 15:42:12	R213 On 06/08/2026			Bond Future	1	5,300,000	Member	Sell
2026-06-23 15:42:23	R213 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-06-23 16:57:11	R213 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy
2026-06-23 16:57:11	R213 On 06/08/2026			Bond Future	1	5,300,000	Client	Sell
2026-06-23 17:00:26	R213 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-06-23 17:00:26	R213 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
Total for R213 Bond Future					8	27,200,000		
2026-06-23 11:53:44	R214 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-06-23 14:02:11	R214 On 06/08/2026			Bond Future	1	13,000,000	Member	Buy
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	13,000,000	Member	Buy
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	13,000,000	Member	Buy
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	11,000,000	Member	Buy
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	11,000,000	Member	Sell
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	11,000,000	Client	Buy
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	13,000,000	Member	Sell
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	13,000,000	Client	Buy
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	13,000,000	Client	Buy
2026-06-23 14:03:59	R214 On 06/08/2026			Bond Future	1	13,000,000	Member	Sell
2026-06-23 14:04:00	R214 On 06/08/2026			Bond Future	1	13,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-23 14:04:00	R214 On 06/08/2026			Bond Future	1	13,000,000	Member	Sell
2026-06-23 14:13:52	R214 On 06/08/2026			Bond Future	1	11,300,000	Member	Sell
2026-06-23 14:13:52	R214 On 06/08/2026			Bond Future	1	11,300,000	Member	Buy
2026-06-23 14:13:52	R214 On 06/08/2026			Bond Future	1	11,300,000	Member	Sell
2026-06-23 14:13:52	R214 On 06/08/2026			Bond Future	1	11,300,000	Member	Buy
2026-06-23 14:55:01	R214 On 06/08/2026			Bond Future	1	11,300,000	Client	Sell
2026-06-23 14:55:01	R214 On 06/08/2026			Bond Future	1	11,300,000	Member	Buy
2026-06-23 14:55:21	R214 On 06/08/2026			Bond Future	1	11,300,000	Client	Buy
2026-06-23 14:55:21	R214 On 06/08/2026			Bond Future	1	11,300,000	Member	Sell
Total for R214 Bond Future					21	290,400,000		
2026-06-23 15:51:56	R248 On 06/08/2026			Bond Future	1	8,200,000	Member	Buy
2026-06-23 16:04:04	R248 On 05/11/2026			Bond Future	1	23,900,000	Member	Sell
2026-06-23 16:04:04	R248 On 05/11/2026			Bond Future	1	112,800,000	Member	Buy
2026-06-23 16:46:04	R248 On 06/08/2026			Bond Future	1	3,800,000	Member	Sell
2026-06-23 16:58:08	R248 On 05/11/2026			Bond Future	1	88,900,000	Member	Buy
2026-06-23 16:58:08	R248 On 05/11/2026			Bond Future	1	88,900,000	Member	Sell
2026-06-23 16:58:08	R248 On 05/11/2026			Bond Future	1	88,900,000	Client	Sell
2026-06-23 16:58:08	R248 On 05/11/2026			Bond Future	1	23,900,000	Client	Sell
2026-06-23 16:58:08	R248 On 05/11/2026			Bond Future	1	23,900,000	Member	Buy
2026-06-23 17:01:47	R248 On 06/08/2026			Bond Future	1	3,800,000	Member	Buy
2026-06-23 17:01:47	R248 On 06/08/2026			Bond Future	1	3,800,000	Client	Sell
2026-06-23 17:01:47	R248 On 06/08/2026			Bond Future	1	4,400,000	Member	Sell
2026-06-23 17:01:47	R248 On 06/08/2026			Bond Future	1	4,400,000	Member	Buy
2026-06-23 17:01:47	R248 On 06/08/2026			Bond Future	1	4,400,000	Client	Sell
Total for R248 Bond Future					14	484,000,000		
Grand Total for all Instruments					143	5,998,420,000		