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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-24 11:01:41	2030 On 05/11/2026			Bond Future	1	1,058,300,000	Member	Buy
2026-06-24 11:01:41	2030 On 05/11/2026			Bond Future	1	1,058,300,000	Client	Sell
2026-06-24 15:46:19	2030 On 06/08/2026			Bond Future	1	275,500,000	Member	Buy
2026-06-24 15:46:52	2030 On 06/08/2026			Bond Future	1	228,400,000	Member	Sell
2026-06-24 16:01:06	2030 On 06/08/2026			Bond Future	1	47,100,000	Member	Buy
2026-06-24 16:01:06	2030 On 06/08/2026			Bond Future	1	47,100,000	Member	Sell
2026-06-24 16:01:06	2030 On 06/08/2026			Bond Future	1	228,400,000	Member	Buy
2026-06-24 16:01:06	2030 On 06/08/2026			Bond Future	1	47,100,000	Client	Sell
2026-06-24 16:01:06	2030 On 06/08/2026			Bond Future	1	228,400,000	Client	Sell
Total for 2030 Bond Future					9	3,218,600,000		
2026-06-24 12:07:01	2032 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-06-24 12:20:48	2032 On 06/08/2026			Bond Future	1	4,000,000	Client	Buy
2026-06-24 16:00:36	2032 On 05/11/2026			Bond Future	1	282,300,000	Member	Buy
2026-06-24 16:01:36	2032 On 05/11/2026			Bond Future	1	234,900,000	Member	Sell
2026-06-24 16:24:16	2032 On 05/11/2026			Bond Future	1	47,400,000	Member	Sell
2026-06-24 16:24:16	2032 On 05/11/2026			Bond Future	1	47,400,000	Member	Buy
2026-06-24 16:24:16	2032 On 05/11/2026			Bond Future	1	47,400,000	Client	Sell
2026-06-24 16:24:16	2032 On 05/11/2026			Bond Future	1	234,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-24 16:24:16	2032 On 05/11/2026			Bond Future	1	234,900,000	Member	Buy
Total for 2032 Bond Future					9	1,137,200,000		
2026-06-24 15:46:19	2037 On 06/08/2026			Bond Future	1	461,000,000	Member	Buy
2026-06-24 15:47:14	2037 On 06/08/2026			Bond Future	1	383,100,000	Member	Sell
2026-06-24 16:03:07	2037 On 06/08/2026			Bond Future	1	77,900,000	Member	Sell
2026-06-24 16:03:07	2037 On 06/08/2026			Bond Future	1	77,900,000	Client	Sell
2026-06-24 16:03:07	2037 On 06/08/2026			Bond Future	1	383,100,000	Member	Buy
2026-06-24 16:03:07	2037 On 06/08/2026			Bond Future	1	77,900,000	Member	Buy
2026-06-24 16:03:07	2037 On 06/08/2026			Bond Future	1	383,100,000	Client	Sell
Total for 2037 Bond Future					7	1,844,000,000		
2026-06-24 10:27:15	2040 On 06/08/2026			Bond Future	1	372,800,000	Member	Buy
2026-06-24 10:27:52	2040 On 06/08/2026			Bond Future	1	63,200,000	Member	Sell
2026-06-24 11:37:05	2040 On 06/08/2026			Bond Future	1	309,600,000	Member	Sell
2026-06-24 11:37:05	2040 On 06/08/2026			Bond Future	1	309,600,000	Client	Sell
2026-06-24 11:37:05	2040 On 06/08/2026			Bond Future	1	63,200,000	Member	Buy
2026-06-24 11:37:05	2040 On 06/08/2026			Bond Future	1	309,600,000	Member	Buy
2026-06-24 11:37:05	2040 On 06/08/2026			Bond Future	1	63,200,000	Client	Sell
2026-06-24 16:34:49	2040 On 06/08/2026			Bond Future	1	30,700,000	Member	Sell
2026-06-24 16:34:49	2040 On 06/08/2026			Bond Future	1	30,700,000	Member	Buy
2026-06-24 17:00:20	2040 On 06/08/2026			Bond Future	1	30,700,000	Member	Buy
2026-06-24 17:00:20	2040 On 06/08/2026			Bond Future	1	30,700,000	Client	Sell
Total for 2040 Bond Future					11	1,614,000,000		
2026-06-24 10:35:46	R035 On 06/08/2026			Bond Future	1	8,600,000	Member	Sell
2026-06-24 11:29:06	R035 On 06/08/2026			Bond Future	1	6,300,000	Member	Buy
2026-06-24 11:30:09	R035 On 06/08/2026			Bond Future	1	2,300,000	Member	Buy
2026-06-24 11:30:09	R035 On 06/08/2026			Bond Future	1	6,300,000	Member	Sell
2026-06-24 11:30:09	R035 On 06/08/2026			Bond Future	1	2,300,000	Client	Buy
2026-06-24 11:30:09	R035 On 06/08/2026			Bond Future	1	6,300,000	Client	Buy
2026-06-24 11:30:09	R035 On 06/08/2026			Bond Future	1	2,300,000	Member	Sell
2026-06-24 16:40:08	R035 On 05/11/2026			Bond Future	1	50,000,000	Member	Buy
2026-06-24 16:40:09	R035 On 05/11/2026			Bond Future	1	50,000,000	Member	Sell
2026-06-24 16:59:24	R035 On 05/11/2026			Bond Future	1	50,000,000	Client	Sell
2026-06-24 16:59:24	R035 On 05/11/2026			Bond Future	1	50,000,000	Member	Buy
Total for R035 Bond Future					11	234,400,000		
2026-06-24 16:52:41	R053 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
2026-06-24 16:59:06	R053 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-06-24 16:59:45	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
2026-06-24 16:59:45	R053 On 06/08/2026			Bond Future	1	200,000,000	Client	Sell
Total for R053 Bond Future					4	800,000,000		
2026-06-24 10:16:10	R209 On 06/08/2026			Bond Future	1	29,000,000	Member	Sell
2026-06-24 10:27:48	R209 On 06/08/2026			Bond Future	1	7,500,000	Member	Buy
2026-06-24 10:29:10	R209 On 06/08/2026			Bond Future	1	7,500,000	Member	Sell
2026-06-24 10:29:10	R209 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-24 10:29:10	R209 On 06/08/2026			Bond Future	1	7,500,000	Member	Buy
2026-06-24 10:29:10	R209 On 06/08/2026			Bond Future	1	7,500,000	Client	Buy
2026-06-24 10:29:10	R209 On 06/08/2026			Bond Future	1	6,500,000	Client	Buy
2026-06-24 10:29:10	R209 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-24 10:29:11	R209 On 06/08/2026			Bond Future	1	7,500,000	Member	Sell
2026-06-24 10:29:11	R209 On 06/08/2026			Bond Future	1	7,500,000	Member	Sell
2026-06-24 10:29:11	R209 On 06/08/2026			Bond Future	1	7,500,000	Member	Buy
2026-06-24 10:29:11	R209 On 06/08/2026			Bond Future	1	7,500,000	Client	Buy
2026-06-24 10:29:11	R209 On 06/08/2026			Bond Future	1	7,500,000	Client	Buy
2026-06-24 12:25:51	R209 On 06/08/2026			Bond Future	1	30,000,000	Member	Sell
2026-06-24 12:34:47	R209 On 06/08/2026			Bond Future	1	7,900,000	Member	Buy
2026-06-24 12:35:42	R209 On 06/08/2026			Bond Future	1	6,300,000	Member	Buy
2026-06-24 12:35:42	R209 On 06/08/2026			Bond Future	1	6,300,000	Client	Buy
2026-06-24 12:35:42	R209 On 06/08/2026			Bond Future	1	6,300,000	Member	Sell
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Member	Buy
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Member	Buy
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Client	Buy
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Member	Sell
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Client	Buy
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Client	Buy
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Member	Sell
2026-06-24 12:35:43	R209 On 06/08/2026			Bond Future	1	7,900,000	Member	Sell
2026-06-24 16:40:09	R209 On 05/11/2026			Bond Future	1	3,000,000	Member	Sell
2026-06-24 16:40:09	R209 On 05/11/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-24 17:02:54	R209 On 05/11/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-24 17:02:54	R209 On 05/11/2026			Bond Future	1	3,000,000	Client	Sell
Total for R209 Bond Future					30	248,000,000		
2026-06-24 10:15:01	R210 On 06/08/2026			Bond Future	1	16,000,000	Member	Buy
2026-06-24 10:43:59	R210 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	5,300,000	Member	Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	4,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	2,500,000	Member	Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	2,500,000	Member	Buy
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	5,300,000	Client	Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	4,200,000	Member	Buy
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	2,500,000	Client	Sell
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-06-24 10:45:01	R210 On 06/08/2026			Bond Future	1	4,200,000	Client	Sell
2026-06-24 10:45:02	R210 On 06/08/2026			Bond Future	1	2,200,000	Client	Sell
2026-06-24 10:45:02	R210 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
2026-06-24 10:45:02	R210 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-06-24 10:45:02	R210 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-06-24 10:45:02	R210 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
Total for R210 Bond Future					19	64,000,000		
2026-06-24 16:37:16	R213 On 06/08/2026			Bond Future	1	43,000,000	Member	Buy
2026-06-24 16:37:16	R213 On 06/08/2026			Bond Future	1	43,000,000	Member	Sell
2026-06-24 17:01:35	R213 On 06/08/2026			Bond Future	1	43,000,000	Member	Buy
2026-06-24 17:01:35	R213 On 06/08/2026			Bond Future	1	43,000,000	Client	Sell
Total for R213 Bond Future					4	172,000,000		
2026-06-24 10:16:10	R214 On 06/08/2026			Bond Future	1	25,000,000	Member	Buy
2026-06-24 10:28:20	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	5,500,000	Member	Sell
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Client	Sell
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	5,500,000	Client	Sell
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	5,500,000	Member	Buy
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Client	Sell
2026-06-24 10:29:48	R214 On 06/08/2026			Bond Future	1	6,500,000	Client	Sell
2026-06-24 12:25:51	R214 On 06/08/2026			Bond Future	1	25,000,000	Member	Buy
2026-06-24 12:35:06	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-24 12:36:29	R214 On 06/08/2026			Bond Future	1	5,500,000	Member	Sell
2026-06-24 12:36:29	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-24 12:36:29	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-24 12:36:29	R214 On 06/08/2026			Bond Future	1	6,500,000	Client	Sell
2026-06-24 12:36:29	R214 On 06/08/2026			Bond Future	1	5,500,000	Client	Sell
2026-06-24 12:36:29	R214 On 06/08/2026			Bond Future	1	5,500,000	Member	Buy
2026-06-24 12:36:30	R214 On 06/08/2026			Bond Future	1	6,500,000	Client	Sell
2026-06-24 12:36:30	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-24 12:36:30	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Sell
2026-06-24 12:36:30	R214 On 06/08/2026			Bond Future	1	6,500,000	Member	Buy
2026-06-24 12:36:30	R214 On 06/08/2026			Bond Future	1	6,500,000	Client	Sell
2026-06-24 16:40:09	R214 On 05/11/2026			Bond Future	1	79,000,000	Member	Sell
2026-06-24 16:40:09	R214 On 05/11/2026			Bond Future	1	79,000,000	Member	Buy
2026-06-24 17:01:12	R214 On 05/11/2026			Bond Future	1	79,000,000	Client	Buy
2026-06-24 17:01:12	R214 On 05/11/2026			Bond Future	1	79,000,000	Member	Sell
Total for R214 Bond Future					30	516,000,000		
2026-06-24 16:40:23	R248 On 05/11/2026			Bond Future	1	112,000,000	Member	Sell
2026-06-24 16:40:23	R248 On 05/11/2026			Bond Future	1	97,000,000	Member	Buy
2026-06-24 16:40:50	R248 On 05/11/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-24 16:40:50	R248 On 05/11/2026			Bond Future	1	3,000,000	Member	Sell
2026-06-24 17:00:44	R248 On 05/11/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-24 17:00:44	R248 On 05/11/2026			Bond Future	1	3,000,000	Client	Sell
2026-06-24 17:03:22	R248 On 05/11/2026			Bond Future	1	15,000,000	Member	Sell
2026-06-24 17:03:22	R248 On 05/11/2026			Bond Future	1	15,000,000	Client	Buy
2026-06-24 17:03:22	R248 On 05/11/2026			Bond Future	1	15,000,000	Member	Buy
2026-06-24 17:03:23	R248 On 05/11/2026			Bond Future	1	97,000,000	Client	Buy
2026-06-24 17:03:23	R248 On 05/11/2026			Bond Future	1	97,000,000	Member	Sell
Total for R248 Bond Future					11	460,000,000		
2026-06-24 16:40:09	R4R2 On 05/11/2026			Bond Future	1	39,000,000	Member	Sell
2026-06-24 16:40:10	R4R2 On 05/11/2026			Bond Future	1	36,000,000	Member	Buy
2026-06-24 17:02:31	R4R2 On 05/11/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-24 17:02:31	R4R2 On 05/11/2026			Bond Future	1	3,000,000	Member	Sell
2026-06-24 17:02:31	R4R2 On 05/11/2026			Bond Future	1	36,000,000	Client	Buy
2026-06-24 17:02:31	R4R2 On 05/11/2026			Bond Future	1	36,000,000	Member	Sell
2026-06-24 17:02:31	R4R2 On 05/11/2026			Bond Future	1	3,000,000	Client	Buy
Total for R4R2 Bond Future					7	156,000,000		
Grand Total for all Instruments					152	10,464,200,000		