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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-26 10:21:17	2030 On 06/08/2026			Bond Future	1	30,000,000	Member	Sell
2026-06-26 10:29:34	2030 On 06/08/2026			Bond Future	1	12,500,000	Member	Sell
2026-06-26 10:40:52	2030 On 06/08/2026			Bond Future	1	30,000,000	Client	Buy
2026-06-26 11:12:32	2030 On 06/08/2026			Bond Future	1	3,900,000	Member	Buy
2026-06-26 11:14:13	2030 On 06/08/2026			Bond Future	1	8,600,000	Member	Buy
2026-06-26 11:14:13	2030 On 06/08/2026			Bond Future	1	3,900,000	Member	Sell
2026-06-26 11:14:13	2030 On 06/08/2026			Bond Future	1	8,600,000	Client	Buy
2026-06-26 11:14:13	2030 On 06/08/2026			Bond Future	1	3,900,000	Client	Buy
2026-06-26 11:14:13	2030 On 06/08/2026			Bond Future	1	8,600,000	Member	Sell
2026-06-26 12:02:23	2030 On 06/08/2026			Bond Future	1	3,200,000	Member	Buy
2026-06-26 12:52:56	2030 On 06/08/2026			Bond Future	1	3,200,000	Client	Sell
2026-06-26 16:52:20	2030 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy
2026-06-26 17:15:22	2030 On 06/08/2026			Bond Future	1	5,300,000	Client	Sell
Total for 2030 Bond Future					13	127,000,000		
2026-06-26 10:29:34	2037 On 06/08/2026			Bond Future	1	3,800,000	Member	Sell
2026-06-26 11:11:52	2037 On 06/08/2026			Bond Future	1	1,200,000	Member	Buy
2026-06-26 11:13:35	2037 On 06/08/2026			Bond Future	1	2,600,000	Member	Buy
2026-06-26 11:13:35	2037 On 06/08/2026			Bond Future	1	2,600,000	Client	Buy
2026-06-26 11:13:35	2037 On 06/08/2026			Bond Future	1	2,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-26 11:13:39	2037 On 06/08/2026			Bond Future	1	1,200,000	Member	Sell
2026-06-26 11:13:39	2037 On 06/08/2026			Bond Future	1	1,200,000	Client	Buy
2026-06-26 11:44:38	2037 On 06/08/2026			Bond Future	1	151,600,000	Member	Sell
2026-06-26 11:55:12	2037 On 06/08/2026			Bond Future	1	151,600,000	Client	Buy
2026-06-26 12:02:23	2037 On 06/08/2026			Bond Future	1	8,000,000	Member	Buy
2026-06-26 12:54:49	2037 On 06/08/2026			Bond Future	1	8,000,000	Client	Sell
2026-06-26 15:09:02	2037 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-06-26 15:12:30	2037 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-06-26 15:34:08	2037 On 06/08/2026			Bond Future	1	95,400,000	Member	Sell
2026-06-26 15:47:19	2037 On 06/08/2026			Bond Future	1	95,400,000	Client	Buy
Total for 2037 Bond Future					15	527,400,000		
2026-06-26 09:33:54	2038 On 05/08/2027			Bond Future	1	3,700,000	Client	Sell
2026-06-26 09:33:54	2038 On 05/08/2027			Bond Future	1	3,700,000	Client	Buy
2026-06-26 10:32:40	2038 On 06/08/2026			Bond Future	1	3,700,000	Member	Sell
2026-06-26 10:32:40	2038 On 06/08/2026			Bond Future	1	3,700,000	Member	Buy
2026-06-26 10:32:40	2038 On 06/08/2026			Bond Future	1	3,700,000	Member	Sell
2026-06-26 10:32:40	2038 On 06/08/2026			Bond Future	1	3,700,000	Member	Buy
2026-06-26 10:43:01	2038 On 06/08/2026			Bond Future	1	3,700,000	Member	Buy
2026-06-26 10:43:01	2038 On 06/08/2026			Bond Future	1	3,700,000	Client	Sell
2026-06-26 10:43:18	2038 On 06/08/2026			Bond Future	1	3,700,000	Client	Buy
2026-06-26 10:43:18	2038 On 06/08/2026			Bond Future	1	3,700,000	Member	Sell
Total for 2038 Bond Future					10	37,000,000		
2026-06-26 11:27:23	2040 On 06/08/2026			Bond Future	1	34,000,000	Member	Sell
2026-06-26 11:31:14	2040 On 06/08/2026			Bond Future	1	34,000,000	Member	Buy
2026-06-26 12:02:23	2040 On 06/08/2026			Bond Future	1	3,800,000	Member	Buy
2026-06-26 12:54:07	2040 On 06/08/2026			Bond Future	1	3,800,000	Client	Sell
2026-06-26 13:15:15	2040 On 06/08/2026			Bond Future	1	34,000,000	Member	Sell
2026-06-26 13:15:15	2040 On 06/08/2026			Bond Future	1	34,000,000	Client	Buy
2026-06-26 15:09:02	2040 On 06/08/2026			Bond Future	1	900,000	Member	Buy
2026-06-26 16:09:31	2040 On 06/08/2026			Bond Future	1	900,000	Client	Sell
2026-06-26 17:05:54	2040 On 06/08/2026			Bond Future	1	600,000	Member	Buy
2026-06-26 17:12:55	2040 On 06/08/2026			Bond Future	1	600,000	Client	Sell
Total for 2040 Bond Future					10	146,600,000		
2026-06-26 11:30:28	R033 On 06/08/2026			Bond Future	1	35,000,000	Member	Buy
2026-06-26 11:30:28	R033 On 06/08/2026			Bond Future	1	35,000,000	Member	Sell
2026-06-26 13:14:12	R033 On 06/08/2026			Bond Future	1	35,000,000	Member	Sell
2026-06-26 13:14:12	R033 On 06/08/2026			Bond Future	1	35,000,000	Client	Buy
2026-06-26 15:08:49	R033 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-26 15:11:35	R033 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
Total for R033 Bond Future					6	142,600,000		
2026-06-26 08:22:00	R035 On 06/08/2026			Bond Future	1	30,000,000	Member	Buy
2026-06-26 09:34:34	R035 On 06/08/2026			Bond Future	1	30,000,000	Client	Sell
2026-06-26 10:10:48	R035 On 05/11/2026			Bond Future	1	140,200,000	Member	Sell
2026-06-26 10:10:49	R035 On 05/11/2026			Bond Future	1	140,200,000	Member	Buy
2026-06-26 12:02:23	R035 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-06-26 12:26:39	R035 On 05/11/2026			Bond Future	1	140,200,000	Client	Buy
2026-06-26 12:26:39	R035 On 05/11/2026			Bond Future	1	140,200,000	Member	Sell
2026-06-26 12:57:14	R035 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
Total for R035 Bond Future					8	624,000,000		
2026-06-26 11:50:24	R038 On 05/11/2026			Bond Future	1	16,600,000	Member	Sell
2026-06-26 11:50:24	R038 On 05/11/2026			Bond Future	1	16,600,000	Member	Buy
2026-06-26 12:02:23	R038 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-06-26 12:55:39	R038 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-06-26 13:15:42	R038 On 05/11/2026			Bond Future	1	16,600,000	Client	Buy
2026-06-26 13:15:42	R038 On 05/11/2026			Bond Future	1	16,600,000	Member	Sell
Total for R038 Bond Future					6	68,000,000		
2026-06-26 10:58:45	R053 On 06/08/2026			Bond Future	1	490,000,000	Member	Buy
2026-06-26 11:27:23	R053 On 05/11/2026			Bond Future	1	35,800,000	Member	Buy
2026-06-26 11:28:41	R053 On 05/11/2026			Bond Future	1	35,800,000	Member	Sell
2026-06-26 12:15:31	R053 On 06/08/2026			Bond Future	1	490,000,000	Member	Sell
2026-06-26 12:16:19	R053 On 06/08/2026			Bond Future	1	490,000,000	Member	Buy
2026-06-26 12:16:19	R053 On 06/08/2026			Bond Future	1	490,000,000	Client	Sell
2026-06-26 13:13:35	R053 On 05/11/2026			Bond Future	1	35,800,000	Client	Sell
2026-06-26 13:13:35	R053 On 05/11/2026			Bond Future	1	35,800,000	Member	Buy
Total for R053 Bond Future					8	2,103,200,000		
2026-06-26 12:02:23	R209 On 06/08/2026			Bond Future	1	4,700,000	Member	Buy
2026-06-26 12:59:25	R209 On 06/08/2026			Bond Future	1	4,700,000	Client	Sell
Total for R209 Bond Future					2	9,400,000		
2026-06-26 12:02:23	R213 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-26 12:56:25	R213 On 06/08/2026			Bond Future	1	2,000,000	Client	Sell
2026-06-26 16:52:20	R213 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-06-26 17:16:39	R213 On 06/08/2026			Bond Future	1	1,900,000	Member	Sell
2026-06-26 17:18:13	R213 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-06-26 17:18:13	R213 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-06-26 17:18:13	R213 On 06/08/2026			Bond Future	1	1,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-26 17:18:13	R213 On 06/08/2026			Bond Future	1	1,900,000	Client	Sell
2026-06-26 17:18:13	R213 On 06/08/2026			Bond Future	1	800,000	Client	Sell
Total for R213 Bond Future					9	14,800,000		
2026-06-26 12:02:23	R214 On 06/08/2026			Bond Future	1	2,400,000	Member	Buy
2026-06-26 12:57:55	R214 On 06/08/2026			Bond Future	1	2,400,000	Client	Sell
Total for R214 Bond Future					2	4,800,000		
2026-06-26 12:02:23	R248 On 06/08/2026			Bond Future	1	8,700,000	Member	Buy
2026-06-26 12:58:43	R248 On 06/08/2026			Bond Future	1	8,700,000	Client	Sell
2026-06-26 14:53:08	R248 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-06-26 15:03:33	R248 On 06/08/2026			Bond Future	1	10,000,000	Member	Buy
2026-06-26 15:05:31	R248 On 06/08/2026			Bond Future	1	10,000,000	Client	Buy
2026-06-26 15:05:31	R248 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-06-26 17:05:54	R248 On 06/08/2026			Bond Future	1	600,000	Member	Buy
2026-06-26 17:13:55	R248 On 06/08/2026			Bond Future	1	600,000	Client	Sell
Total for R248 Bond Future					8	58,600,000		
2026-06-26 11:27:23	R2R9 On 05/11/2026			Bond Future	1	21,000,000	Member	Sell
2026-06-26 11:29:31	R2R9 On 05/11/2026			Bond Future	1	21,000,000	Member	Buy
2026-06-26 13:12:58	R2R9 On 05/11/2026			Bond Future	1	21,000,000	Client	Buy
2026-06-26 13:12:58	R2R9 On 05/11/2026			Bond Future	1	21,000,000	Member	Sell
Total for R2R9 Bond Future					4	84,000,000		
2026-06-26 12:02:23	R4R2 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-06-26 14:35:58	R4R2 On 06/08/2026			Bond Future	1	500,000	Client	Sell
Total for R4R2 Bond Future					2	1,000,000		
Grand Total for all Instruments					103	3,948,400,000		