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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-29 14:16:08	2031 On 06/08/2026			Bond Future	1	1,700,000	Member	Sell
2026-06-29 17:37:10	2031 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy
Total for 2031 Bond Future					2	3,400,000		
2026-06-29 11:16:13	2032 On 06/08/2026			Bond Future	1	20,000,000	Member	Sell
2026-06-29 11:35:59	2032 On 06/08/2026			Bond Future	1	20,000,000	Client	Buy
Total for 2032 Bond Future					2	40,000,000		
2026-06-29 11:16:13	2037 On 06/08/2026			Bond Future	1	30,000,000	Member	Sell
2026-06-29 11:34:24	2037 On 06/08/2026			Bond Future	1	30,000,000	Client	Buy
Total for 2037 Bond Future					2	60,000,000		
2026-06-29 11:16:13	2040 On 06/08/2026			Bond Future	1	3,100,000	Member	Sell
2026-06-29 11:41:33	2040 On 06/08/2026			Bond Future	1	3,100,000	Client	Buy
Total for 2040 Bond Future					2	6,200,000		
2026-06-29 17:33:11	R053 On 06/08/2026	9.10	Put	Bond Future	1	53,000,000	Member	Sell
2026-06-29 17:33:11	R053 On 06/08/2026	9.60	Put	Bond Future	1	53,000,000	Member	Sell
2026-06-29 17:41:20	R053 On 06/08/2026	9.10	Put	Bond Future	1	100,000	Member	Buy
2026-06-29 17:41:54	R053 On 06/08/2026	9.60	Put	Bond Future	1	100,000	Member	Buy
2026-06-29 17:43:04	R053 On 06/08/2026	9.60	Put	Bond Future	1	9,700,000	Member	Buy
2026-06-29 17:43:04	R053 On 06/08/2026	9.60	Put	Bond Future	1	41,700,000	Member	Buy
2026-06-29 17:43:04	R053 On 06/08/2026	9.60	Put	Bond Future	1	41,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-29 17:43:04	R053 On 06/08/2026	9.60	Put	Bond Future	1	41,700,000	Client	Buy
2026-06-29 17:43:04	R053 On 06/08/2026	9.60	Put	Bond Future	1	9,700,000	Member	Sell
2026-06-29 17:43:04	R053 On 06/08/2026	9.60	Put	Bond Future	1	9,700,000	Client	Buy
2026-06-29 17:43:05	R053 On 06/08/2026	9.60	Put	Bond Future	1	1,500,000	Member	Sell
2026-06-29 17:43:05	R053 On 06/08/2026	9.60	Put	Bond Future	1	1,500,000	Client	Buy
2026-06-29 17:43:05	R053 On 06/08/2026	9.60	Put	Bond Future	1	100,000	Member	Sell
2026-06-29 17:43:05	R053 On 06/08/2026	9.60	Put	Bond Future	1	100,000	Client	Buy
2026-06-29 17:43:05	R053 On 06/08/2026	9.60	Put	Bond Future	1	1,500,000	Member	Buy
2026-06-29 17:43:43	R053 On 06/08/2026	9.10	Put	Bond Future	1	41,700,000	Member	Buy
2026-06-29 17:43:43	R053 On 06/08/2026	9.10	Put	Bond Future	1	41,700,000	Member	Sell
2026-06-29 17:43:43	R053 On 06/08/2026	9.10	Put	Bond Future	1	41,700,000	Client	Buy
2026-06-29 17:43:44	R053 On 06/08/2026	9.10	Put	Bond Future	1	9,700,000	Member	Sell
2026-06-29 17:43:44	R053 On 06/08/2026	9.10	Put	Bond Future	1	9,700,000	Client	Buy
2026-06-29 17:43:44	R053 On 06/08/2026	9.10	Put	Bond Future	1	1,500,000	Member	Sell
2026-06-29 17:43:44	R053 On 06/08/2026	9.10	Put	Bond Future	1	1,500,000	Client	Buy
2026-06-29 17:43:44	R053 On 06/08/2026	9.10	Put	Bond Future	1	9,700,000	Member	Buy
2026-06-29 17:43:44	R053 On 06/08/2026	9.10	Put	Bond Future	1	1,500,000	Member	Buy
2026-06-29 17:43:45	R053 On 06/08/2026	9.10	Put	Bond Future	1	100,000	Member	Sell
2026-06-29 17:43:45	R053 On 06/08/2026	9.10	Put	Bond Future	1	100,000	Client	Buy
Total for R053 Bond Future					26	424,000,000		
Grand Total for all Instruments					34	533,600,000		