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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/07/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-03 09:37:12	2030 On 06/08/2026			Bond Future	1	4,292,000,000	Member	Sell
2026-07-03 09:37:12	2030 On 05/11/2026			Bond Future	1	4,292,000,000	Member	Buy
2026-07-03 09:58:31	2030 On 06/08/2026			Bond Future	1	4,292,000,000	Client	Buy
2026-07-03 09:59:24	2030 On 05/11/2026			Bond Future	1	4,292,000,000	Client	Sell
2026-07-03 15:22:36	2030 On 05/11/2026			Bond Future	1	120,000,000	Member	Sell
2026-07-03 15:33:23	2030 On 06/08/2026			Bond Future	1	2,100,000	Member	Buy
2026-07-03 15:50:40	2030 On 06/08/2026			Bond Future	1	2,100,000	Client	Sell
2026-07-03 15:50:40	2030 On 05/11/2026			Bond Future	1	120,000,000	Member	Buy
2026-07-03 15:54:45	2030 On 05/11/2026			Bond Future	1	120,000,000	Member	Sell
2026-07-03 15:54:45	2030 On 05/11/2026			Bond Future	1	120,000,000	Client	Buy
Total for 2030 Bond Future					10	17,652,200,000		
2026-07-03 09:37:12	2032 On 06/08/2026			Bond Future	1	4,872,000,000	Member	Sell
2026-07-03 09:37:12	2032 On 05/11/2026			Bond Future	1	4,872,000,000	Member	Buy
2026-07-03 09:55:46	2032 On 06/08/2026			Bond Future	1	4,872,000,000	Client	Buy
2026-07-03 09:57:01	2032 On 05/11/2026			Bond Future	1	4,872,000,000	Client	Sell
2026-07-03 10:02:59	2032 On 06/08/2026			Bond Future	1	94,100,000	Member	Sell
2026-07-03 10:11:38	2032 On 06/08/2026			Bond Future	1	2,600,000	Member	Buy
2026-07-03 10:12:40	2032 On 06/08/2026			Bond Future	1	53,400,000	Member	Buy
2026-07-03 10:12:40	2032 On 06/08/2026			Bond Future	1	53,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-03 10:12:40	2032 On 06/08/2026			Bond Future	1	53,400,000	Member	Sell
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	3,000,000	Client	Buy
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	31,200,000	Client	Buy
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	3,000,000	Member	Buy
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	3,900,000	Client	Buy
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	31,200,000	Member	Sell
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	3,900,000	Member	Sell
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	3,000,000	Member	Sell
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	2,600,000	Member	Sell
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	2,600,000	Client	Buy
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	31,200,000	Member	Buy
2026-07-03 10:12:41	2032 On 06/08/2026			Bond Future	1	3,900,000	Member	Buy
2026-07-03 15:22:36	2032 On 05/11/2026			Bond Future	1	55,000,000	Member	Sell
2026-07-03 15:50:56	2032 On 05/11/2026			Bond Future	1	55,000,000	Member	Buy
2026-07-03 15:55:10	2032 On 05/11/2026			Bond Future	1	55,000,000	Member	Sell
2026-07-03 15:55:10	2032 On 05/11/2026			Bond Future	1	55,000,000	Client	Buy
Total for 2032 Bond Future					24	20,084,400,000		
2026-07-03 09:37:12	2037 On 06/08/2026			Bond Future	1	3,008,000,000	Member	Sell
2026-07-03 09:37:12	2037 On 05/11/2026			Bond Future	1	3,008,000,000	Member	Buy
2026-07-03 10:01:48	2037 On 06/08/2026			Bond Future	1	3,008,000,000	Client	Buy
2026-07-03 10:02:04	2037 On 05/11/2026			Bond Future	1	3,008,000,000	Client	Sell
2026-07-03 13:10:40	2037 On 06/08/2026			Bond Future	1	15,800,000	Member	Buy
2026-07-03 13:14:22	2037 On 06/08/2026			Bond Future	1	15,800,000	Member	Sell
2026-07-03 13:54:57	2037 On 06/08/2026			Bond Future	1	15,800,000	Member	Buy
2026-07-03 13:54:57	2037 On 06/08/2026			Bond Future	1	15,800,000	Client	Sell
2026-07-03 15:33:23	2037 On 06/08/2026			Bond Future	1	1,200,000	Member	Buy
2026-07-03 15:49:39	2037 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-07-03 15:54:16	2037 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-07-03 15:54:16	2037 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-07-03 15:54:16	2037 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-07-03 15:54:16	2037 On 06/08/2026			Bond Future	1	500,000	Client	Sell
2026-07-03 15:54:16	2037 On 06/08/2026			Bond Future	1	700,000	Member	Buy
Total for 2037 Bond Future					15	12,100,000,000		
2026-07-03 13:52:31	2038 On 06/08/2026			Bond Future	1	6,200,000	Member	Buy
2026-07-03 13:52:32	2038 On 06/08/2026			Bond Future	1	6,200,000	Member	Sell
2026-07-03 14:04:03	2038 On 06/08/2026			Bond Future	1	6,200,000	Client	Buy
2026-07-03 14:04:34	2038 On 06/08/2026			Bond Future	1	6,200,000	Client	Sell
Total for 2038 Bond Future					4	24,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-03 09:37:12	2040 On 06/08/2026			Bond Future	1	1,692,000,000	Member	Sell
2026-07-03 09:37:12	2040 On 06/08/2026			Bond Future	1	1,454,000,000	Member	Buy
2026-07-03 09:37:12	2040 On 05/11/2026			Bond Future	1	1,692,000,000	Member	Buy
2026-07-03 09:37:12	2040 On 05/11/2026			Bond Future	1	1,454,000,000	Member	Sell
2026-07-03 10:12:14	2040 On 05/11/2026			Bond Future	1	1,692,000,000	Client	Sell
2026-07-03 10:12:31	2040 On 06/08/2026			Bond Future	1	1,692,000,000	Client	Buy
2026-07-03 10:20:12	2040 On 06/08/2026			Bond Future	1	207,000,000	Member	Sell
2026-07-03 10:20:32	2040 On 06/08/2026			Bond Future	1	64,000,000	Member	Buy
2026-07-03 10:20:36	2040 On 06/08/2026			Bond Future	1	1,454,000,000	Client	Sell
2026-07-03 10:20:48	2040 On 05/11/2026			Bond Future	1	1,454,000,000	Client	Buy
2026-07-03 11:39:07	2040 On 06/08/2026			Bond Future	1	143,000,000	Member	Sell
2026-07-03 11:39:07	2040 On 06/08/2026			Bond Future	1	64,000,000	Client	Buy
2026-07-03 11:39:07	2040 On 06/08/2026			Bond Future	1	143,000,000	Client	Buy
2026-07-03 11:39:07	2040 On 06/08/2026			Bond Future	1	64,000,000	Member	Sell
2026-07-03 11:39:07	2040 On 06/08/2026			Bond Future	1	143,000,000	Member	Buy
Total for 2040 Bond Future					15	13,412,000,000		
2026-07-03 09:37:12	2044 On 06/08/2026			Bond Future	1	887,200,000	Member	Buy
2026-07-03 09:37:12	2044 On 06/08/2026			Bond Future	1	1,532,200,000	Member	Sell
2026-07-03 09:37:12	2044 On 05/11/2026			Bond Future	1	1,532,200,000	Member	Buy
2026-07-03 09:37:12	2044 On 05/11/2026			Bond Future	1	887,200,000	Member	Sell
2026-07-03 10:08:47	2044 On 06/08/2026			Bond Future	1	1,532,200,000	Client	Buy
2026-07-03 10:09:00	2044 On 05/11/2026			Bond Future	1	1,532,200,000	Client	Sell
2026-07-03 10:22:42	2044 On 05/11/2026			Bond Future	1	887,200,000	Client	Buy
2026-07-03 10:23:10	2044 On 06/08/2026			Bond Future	1	887,200,000	Client	Sell
2026-07-03 13:10:40	2044 On 05/11/2026			Bond Future	1	26,600,000	Member	Buy
2026-07-03 13:33:24	2044 On 05/11/2026			Bond Future	1	26,600,000	Member	Sell
2026-07-03 13:55:18	2044 On 05/11/2026			Bond Future	1	26,600,000	Member	Buy
2026-07-03 13:55:18	2044 On 05/11/2026			Bond Future	1	26,600,000	Client	Sell
Total for 2044 Bond Future					12	9,784,000,000		
2026-07-03 16:24:28	GOVI On 06/08/2026			GOVI	1	30,000	Member	Buy
2026-07-03 16:24:28	GOVI On 06/08/2026			GOVI	1	30,000	Member	Sell
2026-07-03 17:07:56	GOVI On 06/08/2026			GOVI	1	30,000	Member	Buy
2026-07-03 17:07:56	GOVI On 06/08/2026			GOVI	1	30,000	Client	Sell
Total for GOVI GOVI					4	120,000		
2026-07-03 09:20:38	R035 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-07-03 09:37:12	R035 On 06/08/2026			Bond Future	1	3,106,000,000	Member	Sell
2026-07-03 09:37:12	R035 On 05/11/2026			Bond Future	1	3,106,000,000	Member	Buy
2026-07-03 09:47:13	R035 On 06/08/2026			Bond Future	1	1,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-03 10:04:01	R035 On 06/08/2026			Bond Future	1	3,106,000,000	Client	Buy
2026-07-03 10:04:14	R035 On 05/11/2026			Bond Future	1	3,106,000,000	Client	Sell
2026-07-03 13:16:35	R035 On 05/11/2026			Bond Future	1	80,000,000	Member	Buy
2026-07-03 13:17:29	R035 On 05/11/2026			Bond Future	1	80,000,000	Member	Sell
2026-07-03 13:53:49	R035 On 05/11/2026			Bond Future	1	80,000,000	Member	Buy
2026-07-03 13:53:49	R035 On 05/11/2026			Bond Future	1	80,000,000	Client	Sell
2026-07-03 15:22:36	R035 On 05/11/2026			Bond Future	1	50,000,000	Member	Sell
2026-07-03 15:49:36	R035 On 05/11/2026			Bond Future	1	50,000,000	Member	Buy
2026-07-03 15:54:23	R035 On 05/11/2026			Bond Future	1	50,000,000	Client	Buy
2026-07-03 15:54:23	R035 On 05/11/2026			Bond Future	1	50,000,000	Member	Sell
Total for R035 Bond Future					14	12,946,200,000		
2026-07-03 09:37:12	R053 On 06/08/2026			Bond Future	1	7,166,000,000	Member	Buy
2026-07-03 09:37:12	R053 On 06/08/2026			Bond Future	1	2,636,000,000	Member	Sell
2026-07-03 09:37:12	R053 On 05/11/2026			Bond Future	1	7,166,000,000	Member	Sell
2026-07-03 09:37:12	R053 On 05/11/2026			Bond Future	1	2,636,000,000	Member	Buy
2026-07-03 10:06:09	R053 On 05/11/2026			Bond Future	1	7,166,000,000	Client	Buy
2026-07-03 10:06:24	R053 On 06/08/2026			Bond Future	1	7,166,000,000	Client	Sell
2026-07-03 10:15:11	R053 On 06/08/2026			Bond Future	1	2,636,000,000	Client	Buy
2026-07-03 10:15:25	R053 On 05/11/2026			Bond Future	1	2,636,000,000	Client	Sell
2026-07-03 13:10:40	R053 On 05/11/2026			Bond Future	1	30,000,000	Member	Buy
2026-07-03 13:15:26	R053 On 05/11/2026			Bond Future	1	30,000,000	Member	Sell
2026-07-03 13:54:35	R053 On 05/11/2026			Bond Future	1	30,000,000	Client	Sell
2026-07-03 13:54:35	R053 On 05/11/2026			Bond Future	1	30,000,000	Member	Buy
Total for R053 Bond Future					12	39,328,000,000		
2026-07-03 08:56:27	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-07-03 08:56:27	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-07-03 11:14:56	R209 On 06/08/2026			Bond Future	1	5,000,000	Client	Buy
2026-07-03 11:14:56	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
Total for R209 Bond Future					4	20,000,000		
2026-07-03 13:16:35	R213 On 06/08/2026			Bond Future	1	63,800,000	Member	Sell
2026-07-03 13:19:13	R213 On 06/08/2026			Bond Future	1	63,800,000	Member	Buy
2026-07-03 13:52:56	R213 On 06/08/2026			Bond Future	1	63,800,000	Client	Buy
2026-07-03 13:52:56	R213 On 06/08/2026			Bond Future	1	63,800,000	Member	Sell
Total for R213 Bond Future					4	255,200,000		
2026-07-03 09:37:12	R248 On 06/08/2026			Bond Future	1	2,035,800,000	Member	Sell
2026-07-03 09:37:12	R248 On 06/08/2026			Bond Future	1	17,986,300,000	Member	Buy
2026-07-03 09:37:12	R248 On 05/11/2026			Bond Future	1	17,986,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-03 09:37:12	R248 On 05/11/2026			Bond Future	1	2,035,800,000	Member	Buy
2026-07-03 10:17:26	R248 On 06/08/2026			Bond Future	1	2,035,800,000	Client	Buy
2026-07-03 10:17:44	R248 On 05/11/2026			Bond Future	1	2,035,800,000	Client	Sell
2026-07-03 10:24:45	R248 On 05/11/2026			Bond Future	1	17,986,300,00	Client	Buy
2026-07-03 10:25:06	R248 On 06/08/2026			Bond Future	1	17,986,300,00	Client	Sell
2026-07-03 13:16:35	R248 On 05/11/2026			Bond Future	1	29,400,000	Member	Sell
2026-07-03 13:18:10	R248 On 05/11/2026			Bond Future	1	29,400,000	Member	Buy
2026-07-03 13:53:23	R248 On 05/11/2026			Bond Future	1	29,400,000	Member	Sell
2026-07-03 13:53:23	R248 On 05/11/2026			Bond Future	1	29,400,000	Client	Buy
2026-07-03 15:22:36	R248 On 05/11/2026			Bond Future	1	100,000,000	Member	Buy
2026-07-03 15:33:23	R248 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-07-03 15:50:19	R248 On 05/11/2026			Bond Future	1	100,000,000	Member	Sell
2026-07-03 15:52:05	R248 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	300,000	Client	Sell
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	1,000,000	Client	Sell
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-07-03 15:53:28	R248 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-07-03 15:55:29	R248 On 05/11/2026			Bond Future	1	100,000,000	Member	Buy
2026-07-03 15:55:29	R248 On 05/11/2026			Bond Future	1	100,000,000	Client	Sell
Total for R248 Bond Future					26	80,614,000,00		
Grand Total for all Instruments					144	206,220,920,00		