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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/07/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-06 11:20:42	2029 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-07-06 12:00:15	2029 On 06/08/2026			Bond Future	1	800,000	Client	Buy
Total for 2029 Bond Future					2	1,600,000		
2026-07-06 11:20:42	2030 On 06/08/2026			Bond Future	1	135,000,000	Member	Sell
2026-07-06 12:01:56	2030 On 06/08/2026			Bond Future	1	135,000,000	Client	Buy
2026-07-06 14:56:20	2030 On 06/08/2026			Bond Future	1	12,300,000	Member	Buy
2026-07-06 14:56:20	2030 On 06/08/2026			Bond Future	1	3,200,000	Member	Sell
2026-07-06 15:04:02	2030 On 06/08/2026			Bond Future	1	5,400,000	Member	Sell
2026-07-06 15:04:02	2030 On 06/08/2026			Bond Future	1	5,400,000	Client	Sell
2026-07-06 15:04:02	2030 On 06/08/2026			Bond Future	1	5,400,000	Member	Buy
2026-07-06 15:04:03	2030 On 06/08/2026			Bond Future	1	3,200,000	Client	Sell
2026-07-06 15:04:03	2030 On 06/08/2026			Bond Future	1	3,200,000	Member	Buy
2026-07-06 15:04:03	2030 On 06/08/2026			Bond Future	1	3,700,000	Member	Sell
2026-07-06 15:04:03	2030 On 06/08/2026			Bond Future	1	3,700,000	Client	Sell
2026-07-06 15:04:03	2030 On 06/08/2026			Bond Future	1	3,700,000	Member	Buy
2026-07-06 15:50:08	2030 On 05/11/2026			Bond Future	1	20,000,000	Member	Sell
2026-07-06 16:36:07	2030 On 05/11/2026			Bond Future	1	20,000,000	Member	Buy
Total for 2030 Bond Future					14	359,200,000		
2026-07-06 15:05:27	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-06 15:05:27	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Sell
2026-07-06 15:06:12	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Sell
2026-07-06 15:19:40	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Buy
2026-07-06 15:20:12	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Sell
2026-07-06 15:20:12	2032 On 06/08/2026			Bond Future	1	69,000,000	Client	Buy
2026-07-06 15:47:21	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Buy
2026-07-06 15:50:08	2032 On 05/11/2026			Bond Future	1	15,000,000	Member	Sell
2026-07-06 15:51:53	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Sell
2026-07-06 15:52:35	2032 On 06/08/2026			Bond Future	1	69,000,000	Client	Sell
2026-07-06 15:52:35	2032 On 06/08/2026			Bond Future	1	69,000,000	Member	Buy
2026-07-06 16:36:31	2032 On 05/11/2026			Bond Future	1	15,000,000	Member	Buy
Total for 2032 Bond Future					12	720,000,000		
2026-07-06 09:00:29	2037 On 06/08/2026			Bond Future	1	48,000,000	Member	Buy
2026-07-06 09:19:34	2037 On 06/08/2026			Bond Future	1	48,000,000	Client	Sell
2026-07-06 11:02:21	2037 On 06/08/2026			Bond Future	1	198,500,000	Member	Buy
2026-07-06 11:20:42	2037 On 06/08/2026			Bond Future	1	400,000	Member	Sell
2026-07-06 11:21:01	2037 On 06/08/2026			Bond Future	1	198,500,000	Client	Sell
2026-07-06 11:48:27	2037 On 06/08/2026			Bond Future	1	400,000	Client	Buy
2026-07-06 15:50:08	2037 On 05/11/2026			Bond Future	1	85,000,000	Member	Sell
2026-07-06 16:35:34	2037 On 05/11/2026			Bond Future	1	85,000,000	Member	Buy
Total for 2037 Bond Future					8	663,800,000		
2026-07-06 11:20:42	2040 On 06/08/2026			Bond Future	1	228,200,000	Member	Sell
2026-07-06 11:46:27	2040 On 06/08/2026			Bond Future	1	228,200,000	Client	Buy
Total for 2040 Bond Future					2	456,400,000		
2026-07-06 11:02:21	2044 On 06/08/2026			Bond Future	1	70,100,000	Member	Buy
2026-07-06 11:20:42	2044 On 06/08/2026			Bond Future	1	180,000,000	Member	Sell
2026-07-06 11:22:36	2044 On 06/08/2026			Bond Future	1	70,100,000	Client	Sell
2026-07-06 11:46:35	2044 On 06/08/2026			Bond Future	1	180,000,000	Client	Buy
2026-07-06 14:38:22	2044 On 06/08/2026			Bond Future	1	23,100,000	Member	Sell
2026-07-06 14:45:31	2044 On 06/08/2026			Bond Future	1	23,100,000	Client	Buy
Total for 2044 Bond Future					6	546,400,000		
2026-07-06 15:05:27	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Buy
2026-07-06 15:05:27	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-07-06 15:06:12	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Buy
2026-07-06 15:19:53	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-07-06 15:20:23	R035 On 06/08/2026			Bond Future	1	50,000,000	Client	Sell
2026-07-06 15:20:23	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Buy
2026-07-06 15:46:21	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-06 15:50:08	R035 On 05/11/2026			Bond Future	1	35,000,000	Member	Sell
2026-07-06 15:52:00	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Buy
2026-07-06 15:52:44	R035 On 06/08/2026			Bond Future	1	50,000,000	Client	Buy
2026-07-06 15:52:44	R035 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-07-06 16:36:51	R035 On 05/11/2026			Bond Future	1	35,000,000	Member	Buy
Total for R035 Bond Future					12	570,000,000		
2026-07-06 08:18:09	R209 On 06/08/2026			Bond Future	1	5,000,000	Client	Sell
2026-07-06 08:18:09	R209 On 06/08/2026			Bond Future	1	5,000,000	Client	Buy
Total for R209 Bond Future					2	10,000,000		
2026-07-06 11:20:42	R213 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-07-06 11:47:35	R213 On 06/08/2026			Bond Future	1	1,100,000	Client	Buy
Total for R213 Bond Future					2	2,200,000		
2026-07-06 11:20:42	R214 On 06/08/2026			Bond Future	1	4,200,000	Member	Sell
2026-07-06 11:49:26	R214 On 06/08/2026			Bond Future	1	4,200,000	Client	Buy
Total for R214 Bond Future					2	8,400,000		
2026-07-06 11:02:21	R248 On 06/08/2026			Bond Future	1	61,800,000	Member	Buy
2026-07-06 11:25:16	R248 On 06/08/2026			Bond Future	1	61,800,000	Client	Sell
2026-07-06 15:50:08	R248 On 05/11/2026			Bond Future	1	62,000,000	Member	Buy
2026-07-06 16:37:09	R248 On 05/11/2026			Bond Future	1	62,000,000	Member	Sell
Total for R248 Bond Future					4	247,600,000		
Grand Total for all Instruments					66	3,585,600,000		