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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/07/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-29 09:12:59	2030 On 05/11/2026			Bond Future	1	72,800,000	Member	Sell
2026-07-29 10:15:40	2030 On 05/11/2026			Bond Future	1	35,300,000	Member	Buy
2026-07-29 10:43:30	2030 On 05/11/2026			Bond Future	1	100,000	Member	Buy
2026-07-29 10:43:30	2030 On 05/11/2026			Bond Future	1	100,000	Member	Sell
2026-07-29 10:43:30	2030 On 05/11/2026			Bond Future	1	100,000	Client	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	1,400,000	Member	Sell
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	35,300,000	Client	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	9,600,000	Member	Sell
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	26,400,000	Client	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	1,400,000	Client	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	9,600,000	Client	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	26,400,000	Member	Sell
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	26,400,000	Member	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	1,400,000	Member	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	9,600,000	Member	Buy
2026-07-29 10:43:31	2030 On 05/11/2026			Bond Future	1	35,300,000	Member	Sell
2026-07-29 12:16:12	2030 On 04/02/2027			Bond Future	1	7,600,000	Member	Buy
2026-07-29 12:16:47	2030 On 04/02/2027			Bond Future	1	7,600,000	Member	Sell
2026-07-29 13:09:14	2030 On 04/02/2027			Bond Future	1	7,600,000	Member	Buy
2026-07-29 13:09:14	2030 On 04/02/2027			Bond Future	1	7,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-29 15:41:20	2030 On 06/08/2026			Bond Future	1	11,600,000	Member	Buy
2026-07-29 15:41:20	2030 On 06/08/2026			Bond Future	1	11,600,000	Member	Sell
2026-07-29 15:41:20	2030 On 05/11/2026			Bond Future	1	11,600,000	Member	Sell
2026-07-29 15:41:20	2030 On 05/11/2026			Bond Future	1	11,600,000	Member	Buy
2026-07-29 16:37:36	2030 On 06/08/2026			Bond Future	1	11,600,000	Member	Sell
2026-07-29 16:37:36	2030 On 06/08/2026			Bond Future	1	11,600,000	Member	Buy
2026-07-29 16:37:36	2030 On 05/11/2026			Bond Future	1	11,600,000	Member	Buy
2026-07-29 16:37:36	2030 On 05/11/2026			Bond Future	1	11,600,000	Member	Sell
Total for 2030 Bond Future					28	414,400,000		
2026-07-29 10:15:35	2031 On 05/11/2026			Bond Future	1	25,400,000	Member	Sell
2026-07-29 10:20:32	2031 On 05/11/2026			Bond Future	1	14,600,000	Member	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	6,400,000	Member	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	800,000	Member	Sell
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	800,000	Client	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	6,400,000	Member	Sell
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	14,600,000	Client	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	2,900,000	Client	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	700,000	Member	Sell
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	2,900,000	Member	Sell
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	800,000	Member	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	2,900,000	Member	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	14,600,000	Member	Sell
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	700,000	Client	Buy
2026-07-29 10:22:39	2031 On 05/11/2026			Bond Future	1	6,400,000	Client	Buy
Total for 2031 Bond Future					16	101,600,000		
2026-07-29 15:11:59	2032 On 05/11/2026			Bond Future	1	650,000,000	Member	Buy
2026-07-29 15:11:59	2032 On 05/11/2026			Bond Future	1	650,000,000	Member	Sell
2026-07-29 15:41:20	2032 On 06/08/2026			Bond Future	1	14,200,000	Member	Sell
2026-07-29 15:41:20	2032 On 06/08/2026			Bond Future	1	14,200,000	Member	Buy
2026-07-29 15:41:20	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Sell
2026-07-29 15:41:20	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Buy
2026-07-29 15:59:04	2032 On 05/11/2026			Bond Future	1	650,000,000	Member	Sell
2026-07-29 15:59:04	2032 On 05/11/2026			Bond Future	1	650,000,000	Client	Buy
2026-07-29 16:37:36	2032 On 06/08/2026			Bond Future	1	14,200,000	Member	Buy
2026-07-29 16:37:36	2032 On 06/08/2026			Bond Future	1	14,200,000	Member	Sell
2026-07-29 16:37:36	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-29 16:37:36	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Buy
Total for 2032 Bond Future					12	2,713,600,000		
2026-07-29 15:30:27	2037 On 06/08/2026			Bond Future	1	14,000,000	Member	Buy
2026-07-29 15:30:27	2037 On 06/08/2026			Bond Future	1	14,000,000	Member	Sell
2026-07-29 15:30:27	2037 On 05/11/2026			Bond Future	1	14,000,000	Member	Buy
2026-07-29 15:30:27	2037 On 05/11/2026			Bond Future	1	14,000,000	Member	Sell
2026-07-29 16:37:36	2037 On 06/08/2026			Bond Future	1	14,000,000	Member	Sell
2026-07-29 16:37:36	2037 On 06/08/2026			Bond Future	1	14,000,000	Member	Buy
2026-07-29 16:37:36	2037 On 05/11/2026			Bond Future	1	14,000,000	Member	Buy
2026-07-29 16:37:36	2037 On 05/11/2026			Bond Future	1	14,000,000	Member	Sell
Total for 2037 Bond Future					8	112,000,000		
2026-07-29 10:00:11	2044 On 05/11/2026			Bond Future	1	22,100,000	Member	Sell
2026-07-29 10:10:18	2044 On 05/11/2026			Bond Future	1	22,100,000	Client	Buy
2026-07-29 16:27:02	2044 On 05/11/2026			Bond Future	1	65,000,000	Member	Sell
2026-07-29 16:40:43	2044 On 05/11/2026			Bond Future	1	65,000,000	Client	Buy
Total for 2044 Bond Future					4	174,200,000		
2026-07-29 11:30:36	GOVI On 05/11/2026			GOVI	1	90,000	Member	Buy
2026-07-29 11:30:36	GOVI On 05/11/2026			GOVI	1	90,000	Member	Sell
2026-07-29 11:30:37	GOVI On 06/08/2026			GOVI	1	90,000	Member	Sell
2026-07-29 11:30:37	GOVI On 06/08/2026			GOVI	1	90,000	Member	Buy
2026-07-29 13:14:21	GOVI On 06/08/2026			GOVI	1	90,000	Member	Sell
2026-07-29 13:14:21	GOVI On 06/08/2026			GOVI	1	90,000	Member	Buy
2026-07-29 13:14:34	GOVI On 05/11/2026			GOVI	1	90,000	Member	Sell
2026-07-29 13:14:34	GOVI On 05/11/2026			GOVI	1	90,000	Member	Buy
2026-07-29 13:56:35	GOVI On 06/08/2026			GOVI	1	90,000	Client	Sell
2026-07-29 13:56:35	GOVI On 06/08/2026			GOVI	1	90,000	Member	Buy
2026-07-29 13:57:37	GOVI On 05/11/2026			GOVI	1	90,000	Client	Buy
2026-07-29 13:57:37	GOVI On 05/11/2026			GOVI	1	90,000	Member	Sell
Total for GOVI GOVI					12	1,080,000		
2026-07-29 12:38:57	IGOV On 06/08/2026			Index Future	1	2,090,000	Member	Buy
2026-07-29 12:38:57	IGOV On 05/11/2026			Index Future	1	2,090,000	Member	Sell
2026-07-29 13:33:06	IGOV On 06/08/2026			Index Future	1	2,090,000	Client	Sell
2026-07-29 13:33:39	IGOV On 05/11/2026			Index Future	1	2,090,000	Client	Buy
Total for IGOV Index Future					4	8,360,000		
2026-07-29 15:30:27	R033 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-07-29 15:30:27	R033 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-07-29 15:41:20	R033 On 05/11/2026			Bond Future	1	700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-29 15:41:20	R033 On 05/11/2026			Bond Future	1	700,000	Member	Sell
2026-07-29 16:37:36	R033 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-07-29 16:37:36	R033 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-07-29 16:37:36	R033 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-07-29 16:37:36	R033 On 05/11/2026			Bond Future	1	700,000	Member	Sell
Total for R033 Bond Future					8	5,600,000		
2026-07-29 10:24:02	R035 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-07-29 10:24:02	R035 On 05/11/2026			Bond Future	1	200,000,000	Member	Buy
2026-07-29 11:13:35	R035 On 06/08/2026			Bond Future	1	200,000,000	Client	Buy
2026-07-29 11:14:18	R035 On 05/11/2026			Bond Future	1	200,000,000	Client	Sell
2026-07-29 15:11:59	R035 On 05/11/2026			Bond Future	1	662,000,000	Member	Buy
2026-07-29 15:11:59	R035 On 05/11/2026			Bond Future	1	662,000,000	Member	Sell
2026-07-29 15:30:27	R035 On 06/08/2026			Bond Future	1	19,800,000	Member	Buy
2026-07-29 15:30:27	R035 On 06/08/2026			Bond Future	1	19,800,000	Member	Sell
2026-07-29 15:30:27	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Sell
2026-07-29 15:30:27	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Buy
2026-07-29 15:58:41	R035 On 05/11/2026			Bond Future	1	662,000,000	Member	Sell
2026-07-29 15:58:41	R035 On 05/11/2026			Bond Future	1	662,000,000	Client	Buy
2026-07-29 16:37:36	R035 On 06/08/2026			Bond Future	1	19,800,000	Member	Buy
2026-07-29 16:37:36	R035 On 06/08/2026			Bond Future	1	19,800,000	Member	Sell
2026-07-29 16:37:36	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Sell
2026-07-29 16:37:36	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Buy
Total for R035 Bond Future					16	3,606,400,000		
2026-07-29 17:01:36	R053 On 05/11/2026			Bond Future	1	500,000	Client	Sell
2026-07-29 17:01:36	R053 On 05/11/2026			Bond Future	1	500,000	Client	Buy
Total for R053 Bond Future					2	1,000,000		
2026-07-29 15:30:27	R209 On 06/08/2026			Bond Future	1	8,200,000	Member	Buy
2026-07-29 15:30:27	R209 On 06/08/2026			Bond Future	1	8,200,000	Member	Sell
2026-07-29 15:30:27	R209 On 05/11/2026			Bond Future	1	8,200,000	Member	Buy
2026-07-29 15:30:27	R209 On 05/11/2026			Bond Future	1	8,200,000	Member	Sell
2026-07-29 16:37:36	R209 On 06/08/2026			Bond Future	1	8,200,000	Member	Sell
2026-07-29 16:37:36	R209 On 06/08/2026			Bond Future	1	8,200,000	Member	Buy
2026-07-29 16:37:36	R209 On 05/11/2026			Bond Future	1	8,200,000	Member	Buy
2026-07-29 16:37:36	R209 On 05/11/2026			Bond Future	1	8,200,000	Member	Sell
Total for R209 Bond Future					8	65,600,000		
2026-07-29 15:41:20	R213 On 06/08/2026			Bond Future	1	11,400,000	Member	Buy
2026-07-29 15:41:20	R213 On 06/08/2026			Bond Future	1	11,400,000	Member	Sell
2026-07-29 15:41:20	R213 On 05/11/2026			Bond Future	1	11,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-29 15:41:20	R213 On 05/11/2026			Bond Future	1	11,400,000	Member	Buy
2026-07-29 16:37:36	R213 On 06/08/2026			Bond Future	1	11,400,000	Member	Buy
2026-07-29 16:37:36	R213 On 06/08/2026			Bond Future	1	11,400,000	Member	Sell
2026-07-29 16:37:36	R213 On 05/11/2026			Bond Future	1	11,400,000	Member	Buy
2026-07-29 16:37:36	R213 On 05/11/2026			Bond Future	1	11,400,000	Member	Sell
2026-07-29 17:31:51	R213 On 05/11/2026			Bond Future	1	518,500,000	Member	Sell
2026-07-29 17:36:23	R213 On 05/11/2026			Bond Future	1	4,700,000	Member	Buy
2026-07-29 17:37:14	R213 On 05/11/2026			Bond Future	1	295,600,000	Member	Buy
2026-07-29 17:37:14	R213 On 05/11/2026			Bond Future	1	191,300,000	Client	Buy
2026-07-29 17:37:14	R213 On 05/11/2026			Bond Future	1	191,300,000	Member	Buy
2026-07-29 17:37:14	R213 On 05/11/2026			Bond Future	1	295,600,000	Member	Sell
2026-07-29 17:37:14	R213 On 05/11/2026			Bond Future	1	295,600,000	Client	Buy
2026-07-29 17:37:14	R213 On 05/11/2026			Bond Future	1	191,300,000	Member	Sell
2026-07-29 17:37:15	R213 On 05/11/2026			Bond Future	1	17,100,000	Client	Buy
2026-07-29 17:37:15	R213 On 05/11/2026			Bond Future	1	17,100,000	Member	Sell
2026-07-29 17:37:15	R213 On 05/11/2026			Bond Future	1	17,100,000	Member	Buy
2026-07-29 17:37:16	R213 On 05/11/2026			Bond Future	1	4,700,000	Client	Buy
2026-07-29 17:37:16	R213 On 05/11/2026			Bond Future	1	9,800,000	Member	Buy
2026-07-29 17:37:16	R213 On 05/11/2026			Bond Future	1	4,700,000	Member	Sell
2026-07-29 17:37:16	R213 On 05/11/2026			Bond Future	1	9,800,000	Member	Sell
2026-07-29 17:37:16	R213 On 05/11/2026			Bond Future	1	9,800,000	Client	Buy
Total for R213 Bond Future					24	2,165,200,000		
2026-07-29 10:24:03	R248 On 06/08/2026			Bond Future	1	772,000,000	Member	Buy
2026-07-29 10:24:03	R248 On 05/11/2026			Bond Future	1	772,000,000	Member	Sell
2026-07-29 11:15:19	R248 On 06/08/2026			Bond Future	1	772,000,000	Client	Sell
2026-07-29 11:16:04	R248 On 05/11/2026			Bond Future	1	772,000,000	Client	Buy
2026-07-29 16:46:50	R248 On 05/11/2026			Bond Future	1	220,000,000	Member	Buy
2026-07-29 17:12:22	R248 On 05/11/2026			Bond Future	1	220,000,000	Client	Sell
2026-07-29 17:25:41	R248 On 06/08/2026	9.20	Put	Bond Future	1	10,000,000	Client	Sell
2026-07-29 17:25:41	R248 On 06/08/2026	9.20	Put	Bond Future	1	10,000,000	Client	Buy
Total for R248 Bond Future					8	3,548,000,000		
Grand Total for all Instruments					150	12,917,040,000		