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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-08 12:50:18	2030 On 06/08/2026			Bond Future	1	20,000,000	Client	Buy
2026-05-08 12:50:18	2030 On 06/08/2026			Bond Future	1	20,000,000	Member	Sell
Total for 2030 Bond Future					2	40,000,000		
2026-05-08 12:50:18	2032 On 06/08/2026			Bond Future	1	11,000,000	Member	Sell
2026-05-08 12:50:18	2032 On 06/08/2026			Bond Future	1	11,000,000	Client	Buy
Total for 2032 Bond Future					2	22,000,000		
2026-05-08 15:23:06	2033 On 06/08/2026			Bond Future	1	71,700,000	Member	Sell
2026-05-08 16:38:09	2033 On 06/08/2026			Bond Future	1	71,700,000	Client	Buy
Total for 2033 Bond Future					2	143,400,000		
2026-05-08 11:34:25	2038 On 05/11/2026			Bond Future	1	9,100,000	Member	Buy
2026-05-08 11:35:07	2038 On 05/11/2026			Bond Future	1	9,100,000	Member	Sell
2026-05-08 17:58:09	2038 On 05/11/2026			Bond Future	1	9,100,000	Member	Buy
2026-05-08 17:58:09	2038 On 05/11/2026			Bond Future	1	9,100,000	Client	Sell
Total for 2038 Bond Future					4	36,400,000		
2026-05-08 16:40:07	2040 On 06/08/2026			Bond Future	1	384,900,000	Member	Buy
2026-05-08 17:04:19	2040 On 06/08/2026			Bond Future	1	384,900,000	Client	Sell
Total for 2040 Bond Future					2	769,800,000		
2026-05-08 08:35:07	R035 On 06/08/2026			Bond Future	1	740,000,000	Member	Buy
2026-05-08 08:35:07	R035 On 06/08/2026			Bond Future	1	5,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	3,700,000	Member	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	180,100,000	Member	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	32,800,000	Member	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	497,700,000	Member	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	5,700,000	Member	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	3,700,000	Member	Buy
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	5,700,000	Member	Buy
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	180,100,000	Client	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	32,800,000	Member	Buy
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	5,700,000	Client	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	3,700,000	Client	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	497,700,000	Member	Buy
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	180,100,000	Member	Buy
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	32,800,000	Client	Sell
2026-05-08 10:12:38	R035 On 06/08/2026			Bond Future	1	497,700,000	Client	Sell
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	10,300,000	Client	Sell
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	5,600,000	Member	Buy
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	2,500,000	Member	Buy
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	10,300,000	Member	Sell
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	2,500,000	Member	Sell
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	5,600,000	Client	Sell
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	2,500,000	Client	Sell
2026-05-08 10:12:39	R035 On 06/08/2026			Bond Future	1	10,300,000	Member	Buy
2026-05-08 11:24:14	R035 On 06/08/2026			Bond Future	1	480,000,000	Member	Buy
2026-05-08 12:05:55	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-08 12:07:04	R035 On 06/08/2026			Bond Future	1	322,900,000	Member	Sell
2026-05-08 12:07:04	R035 On 06/08/2026			Bond Future	1	322,900,000	Client	Sell
2026-05-08 12:07:04	R035 On 06/08/2026			Bond Future	1	322,900,000	Member	Buy
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	2,300,000	Client	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	3,600,000	Client	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	6,700,000	Member	Buy
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	116,900,000	Member	Buy
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	2,300,000	Member	Buy
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	3,700,000	Client	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	21,200,000	Client	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	3,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	6,700,000 Client	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	21,200,000 Member	Buy
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	116,900,000 Member	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	3,600,000 Member	Buy
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	21,200,000 Member	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	6,700,000 Member	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	3,700,000 Member	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	3,600,000 Member	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	2,300,000 Member	Sell
2026-05-08 12:07:05	R035 On 06/08/2026			Bond Future	1	116,900,000 Client	Sell
2026-05-08 12:07:06	R035 On 06/08/2026			Bond Future	1	1,000,000 Client	Sell
2026-05-08 12:07:06	R035 On 06/08/2026			Bond Future	1	1,700,000 Member	Sell
2026-05-08 12:07:06	R035 On 06/08/2026			Bond Future	1	1,700,000 Client	Sell
2026-05-08 12:07:06	R035 On 06/08/2026			Bond Future	1	1,000,000 Member	Buy
2026-05-08 12:07:06	R035 On 06/08/2026			Bond Future	1	1,700,000 Member	Buy
2026-05-08 12:41:37	R035 On 06/08/2026			Bond Future	1	380,000,000 Member	Buy
2026-05-08 13:19:52	R035 On 06/08/2026			Bond Future	1	800,000 Member	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	255,600,000 Member	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	92,500,000 Member	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	16,900,000 Member	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	5,300,000 Member	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	92,500,000 Client	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	5,300,000 Client	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	16,900,000 Client	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	255,600,000 Member	Buy
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	92,500,000 Member	Buy
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	5,300,000 Member	Buy
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	255,600,000 Client	Sell
2026-05-08 13:22:23	R035 On 06/08/2026			Bond Future	1	16,900,000 Member	Buy
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	800,000 Member	Buy
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	800,000 Client	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	2,900,000 Client	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	1,900,000 Member	Buy
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	1,300,000 Member	Buy
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	1,300,000 Client	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	1,900,000 Client	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	2,800,000 Member	Buy
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	2,800,000 Client	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	2,900,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	2,900,000	Member	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	2,800,000	Member	Sell
2026-05-08 13:22:24	R035 On 06/08/2026			Bond Future	1	1,900,000	Member	Sell
2026-05-08 13:33:53	R035 On 06/08/2026			Bond Future	1	71,000,000	Member	Buy
2026-05-08 15:55:20	R035 On 06/08/2026			Bond Future	1	71,000,000	Client	Sell
Total for R035 Bond Future					86	6,542,000,000		
2026-05-08 13:33:53	R214 On 06/08/2026			Bond Future	1	64,500,000	Member	Sell
2026-05-08 16:00:05	R214 On 06/08/2026			Bond Future	1	64,500,000	Client	Buy
2026-05-08 16:05:34	R214 On 06/08/2026			Bond Future	1	31,800,000	Member	Sell
2026-05-08 16:24:04	R214 On 06/08/2026			Bond Future	1	31,800,000	Client	Buy
Total for R214 Bond Future					4	192,600,000		
2026-05-08 08:48:16	R248 On 06/08/2026			Bond Future	1	600,000	Member	Sell
2026-05-08 08:48:16	R248 On 06/08/2026			Bond Future	1	600,000	Client	Buy
2026-05-08 11:36:19	R248 On 06/05/2027			Bond Future	1	26,000,000	Member	Sell
2026-05-08 11:36:19	R248 On 06/05/2027			Bond Future	1	26,000,000	Member	Buy
2026-05-08 13:33:53	R248 On 06/08/2026			Bond Future	1	13,600,000	Member	Sell
2026-05-08 15:03:08	R248 On 06/05/2027			Bond Future	1	26,000,000	Client	Buy
2026-05-08 15:03:08	R248 On 06/05/2027			Bond Future	1	26,000,000	Member	Sell
2026-05-08 16:41:22	R248 On 06/08/2026			Bond Future	1	13,600,000	Client	Buy
Total for R248 Bond Future					8	132,400,000		
2026-05-08 13:09:14	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	25,000,000	Member	Buy
2026-05-08 13:09:14	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	25,000,000	Member	Sell
2026-05-08 13:09:14	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	25,000,000	Member	Sell
2026-05-08 13:09:14	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	25,000,000	Member	Buy
2026-05-08 13:31:33	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	25,000,000	Member	Sell
2026-05-08 13:31:33	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	25,000,000	Member	Buy
2026-05-08 13:31:50	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	25,000,000	Member	Buy
2026-05-08 13:31:50	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	25,000,000	Member	Sell
2026-05-08 13:33:53	R2R9 On 06/08/2026			Bond Future	1	17,000,000	Member	Buy
2026-05-08 13:58:36	R2R9 On 06/08/2026			Bond Future	1	101,000,000	Member	Sell
2026-05-08 15:16:28	R2R9 On 06/08/2026			Bond Future	1	6,000,000	Member	Buy
2026-05-08 15:17:26	R2R9 On 06/08/2026			Bond Future	1	95,000,000	Member	Buy
2026-05-08 15:17:26	R2R9 On 06/08/2026			Bond Future	1	6,000,000	Client	Buy
2026-05-08 15:17:26	R2R9 On 06/08/2026			Bond Future	1	95,000,000	Client	Buy
2026-05-08 15:17:26	R2R9 On 06/08/2026			Bond Future	1	95,000,000	Member	Sell
2026-05-08 15:17:26	R2R9 On 06/08/2026			Bond Future	1	6,000,000	Member	Sell
2026-05-08 16:39:57	R2R9 On 06/08/2026			Bond Future	1	17,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-08 17:22:51	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	25,000,000	Member	Buy
2026-05-08 17:22:51	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	25,000,000	Client	Sell
2026-05-08 17:23:00	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	25,000,000	Member	Sell
2026-05-08 17:23:00	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	25,000,000	Client	Buy
Total for R2R9 Bond Future					21	738,000,000		
Grand Total for all Instruments					131	8,616,600,000		