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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 11/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-11 08:00:02	2030 On 06/08/2026			Bond Future	1	12,400,000	Member	Buy
2026-05-11 09:37:41	2030 On 06/08/2026			Bond Future	1	12,400,000	Client	Sell
2026-05-11 10:46:16	2030 On 06/08/2026			Bond Future	1	30,000,000	Member	Buy
2026-05-11 10:47:53	2030 On 06/08/2026			Bond Future	1	30,000,000	Member	Sell
2026-05-11 10:48:28	2030 On 06/08/2026			Bond Future	1	30,000,000	Member	Buy
2026-05-11 10:48:28	2030 On 06/08/2026			Bond Future	1	30,000,000	Client	Sell
Total for 2030 Bond Future					6	144,800,000		
2026-05-11 16:53:21	2033 On 06/08/2026			Bond Future	1	71,700,000	Member	Sell
2026-05-11 16:53:21	2033 On 06/08/2026			Bond Future	1	71,700,000	Member	Buy
2026-05-11 16:53:54	2033 On 06/08/2026			Bond Future	1	71,700,000	Member	Sell
2026-05-11 16:53:54	2033 On 06/08/2026			Bond Future	1	71,700,000	Member	Buy
2026-05-11 16:56:40	2033 On 06/08/2026			Bond Future	1	71,700,000	Client	Sell
2026-05-11 16:56:40	2033 On 06/08/2026			Bond Future	1	71,700,000	Member	Buy
2026-05-11 16:56:56	2033 On 06/08/2026			Bond Future	1	71,700,000	Member	Sell
2026-05-11 16:56:56	2033 On 06/08/2026			Bond Future	1	71,700,000	Client	Buy
Total for 2033 Bond Future					8	573,600,000		
2026-05-11 12:47:31	2037 On 05/11/2026			Bond Future	1	4,300,000	Member	Buy
2026-05-11 12:47:31	2037 On 05/11/2026			Bond Future	1	4,300,000	Member	Sell
Total for 2037 Bond Future					2	8,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-11 15:06:11	2040 On 06/08/2026			Bond Future	1	195,000,000	Member	Buy
2026-05-11 15:25:18	2040 On 06/08/2026			Bond Future	1	195,000,000	Client	Sell
Total for 2040 Bond Future					2	390,000,000		
2026-05-11 12:47:49	R035 On 05/11/2026			Bond Future	1	9,200,000	Member	Buy
2026-05-11 12:47:49	R035 On 05/11/2026			Bond Future	1	9,200,000	Member	Sell
Total for R035 Bond Future					2	18,400,000		
2026-05-11 14:59:00	R038 On 06/08/2026			Bond Future	1	2,400,000	Member	Sell
2026-05-11 15:20:58	R038 On 06/08/2026			Bond Future	1	2,400,000	Client	Buy
Total for R038 Bond Future					2	4,800,000		
2026-05-11 17:46:18	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	24,800,000	Member	Sell
2026-05-11 17:46:18	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	9,100,000	Member	Buy
2026-05-11 17:59:22	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	15,700,000	Member	Sell
2026-05-11 17:59:22	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	15,700,000	Client	Buy
2026-05-11 17:59:22	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	15,700,000	Member	Buy
2026-05-11 17:59:23	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	9,100,000	Member	Sell
2026-05-11 17:59:23	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	9,100,000	Client	Buy
Total for R2R9 Bond Future					7	99,200,000		
Grand Total for all Instruments					29	1,239,400,000		