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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-12 16:51:16	2032 On 06/08/2026			Bond Future	1	8,300,000	Member	Buy
2026-05-12 17:03:43	2032 On 06/08/2026			Bond Future	1	8,300,000	Client	Sell
Total for 2032 Bond Future					2	16,600,000		
2026-05-12 12:03:59	2037 On 06/08/2026			Bond Future	1	17,300,000	Member	Sell
2026-05-12 14:24:43	2037 On 06/08/2026			Bond Future	1	17,300,000	Client	Buy
2026-05-12 16:51:16	2037 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-05-12 17:04:46	2037 On 06/08/2026			Bond Future	1	3,500,000	Client	Sell
Total for 2037 Bond Future					4	41,600,000		
2026-05-12 16:09:05	2044 On 06/08/2026			Bond Future	1	134,000,000	Member	Buy
2026-05-12 16:26:51	2044 On 06/08/2026			Bond Future	1	134,000,000	Client	Sell
Total for 2044 Bond Future					2	268,000,000		
2026-05-12 14:20:24	GOVI On 06/08/2026			GOVI	1	240,000	Member	Buy
2026-05-12 14:20:24	GOVI On 06/08/2026			GOVI	1	480,000	Member	Sell
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	60,000	Member	Sell
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	180,000	Member	Sell
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	240,000	Client	Buy
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	60,000	Client	Buy
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	180,000	Client	Buy
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	240,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	180,000	Member	Buy
2026-05-12 17:54:16	GOVI On 06/08/2026			GOVI	1	60,000	Member	Buy
Total for GOVI GOVI					10	1,920,000		
2026-05-12 10:57:05	R035 On 06/08/2026	7.70	Call	Bond Future	1	2,300,000	Member	Sell
2026-05-12 10:57:05	R035 On 06/08/2026	7.70	Call	Bond Future	1	2,300,000	Client	Buy
2026-05-12 10:57:05	R035 On 06/08/2026	7.95	Call	Bond Future	1	2,300,000	Member	Buy
2026-05-12 10:57:05	R035 On 06/08/2026	7.95	Call	Bond Future	1	2,300,000	Client	Sell
2026-05-12 10:57:19	R035 On 06/08/2026	8.34	Put	Bond Future	1	2,300,000	Member	Sell
2026-05-12 10:57:19	R035 On 06/08/2026	8.34	Put	Bond Future	1	2,300,000	Client	Buy
Total for R035 Bond Future					6	13,800,000		
2026-05-12 12:05:32	R209 On 06/08/2026			Bond Future	1	6,900,000	Member	Sell
2026-05-12 14:25:46	R209 On 06/08/2026			Bond Future	1	6,900,000	Client	Buy
2026-05-12 16:51:16	R209 On 06/08/2026			Bond Future	1	3,800,000	Member	Buy
2026-05-12 17:04:14	R209 On 06/08/2026			Bond Future	1	3,800,000	Client	Sell
Total for R209 Bond Future					4	21,400,000		
2026-05-12 16:51:16	R248 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy
2026-05-12 17:05:21	R248 On 06/08/2026			Bond Future	1	5,300,000	Client	Sell
Total for R248 Bond Future					2	10,600,000		
2026-05-12 10:47:30	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	24,800,000	Client	Sell
2026-05-12 10:47:30	R2R9 On 06/05/2027	8.94	Call	Bond Future	1	24,800,000	Member	Buy
2026-05-12 13:57:21	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	24,800,000	Member	Buy
2026-05-12 13:57:21	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	9,100,000	Member	Sell
2026-05-12 14:01:45	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	24,800,000	Member	Sell
2026-05-12 14:01:45	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	24,800,000	Client	Buy
2026-05-12 14:02:22	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	15,700,000	Member	Sell
2026-05-12 14:02:22	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	15,700,000	Member	Buy
2026-05-12 14:02:22	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	15,700,000	Client	Sell
2026-05-12 14:02:22	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	9,100,000	Member	Buy
2026-05-12 14:02:22	R2R9 On 06/05/2027	9.64	Put	Bond Future	1	9,100,000	Client	Sell
Total for R2R9 Bond Future					11	198,400,000		
Grand Total for all Instruments					41	572,320,000		