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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-20 09:40:53	2032 On 06/08/2026			Bond Future	1	9,000,000	Member	Buy
2026-05-20 10:53:43	2032 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-05-20 11:24:30	2032 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	6,800,000	Member	Buy
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	2,200,000	Client	Buy
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	1,000,000	Client	Buy
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	6,800,000	Client	Buy
2026-05-20 11:26:19	2032 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-20 14:36:08	2032 On 06/08/2026			Bond Future	1	9,000,000	Client	Sell
2026-05-20 16:33:43	2032 On 06/08/2026			Bond Future	1	3,900,000	Member	Sell
2026-05-20 16:53:33	2032 On 06/08/2026			Bond Future	1	13,900,000	Member	Buy
2026-05-20 17:00:51	2032 On 06/08/2026			Bond Future	1	3,900,000	Client	Buy
2026-05-20 17:16:32	2032 On 06/08/2026			Bond Future	1	13,900,000	Client	Sell
Total for 2032 Bond Future					16	93,600,000		
2026-05-20 17:05:21	2033 On 06/08/2026			Bond Future	1	216,500,000	Member	Sell
2026-05-20 17:11:55	2033 On 06/08/2026			Bond Future	1	3,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	13,100,000	Member	Buy
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	3,400,000	Member	Sell
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	13,100,000	Client	Buy
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	13,100,000	Member	Sell
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	3,400,000	Client	Buy
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-05-20 17:13:26	2033 On 06/08/2026			Bond Future	1	200,000,000	Client	Buy
Total for 2033 Bond Future					10	866,000,000		
2026-05-20 10:28:09	2037 On 06/08/2026			Bond Future	1	19,500,000	Member	Buy
2026-05-20 10:28:09	2037 On 06/08/2026			Bond Future	1	19,500,000	Member	Sell
2026-05-20 12:30:09	2037 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-05-20 12:30:09	2037 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-05-20 15:32:08	2037 On 06/08/2026			Bond Future	1	18,000,000	Member	Sell
2026-05-20 15:32:08	2037 On 06/08/2026			Bond Future	1	18,000,000	Member	Buy
2026-05-20 15:59:26	2037 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-05-20 15:59:26	2037 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-05-20 16:02:48	2037 On 06/08/2026			Bond Future	1	19,500,000	Member	Buy
2026-05-20 16:02:48	2037 On 06/08/2026			Bond Future	1	19,500,000	Member	Sell
2026-05-20 16:33:43	2037 On 06/08/2026			Bond Future	1	141,900,000	Member	Sell
2026-05-20 17:00:16	2037 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	56,000,000	Member	Buy
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	20,900,000	Member	Buy
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	20,400,000	Member	Buy
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	20,400,000	Member	Sell
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	20,900,000	Member	Sell
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	20,400,000	Client	Buy
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	20,900,000	Client	Buy
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	56,000,000	Client	Buy
2026-05-20 17:03:03	2037 On 06/08/2026			Bond Future	1	56,000,000	Member	Sell
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	5,000,000	Client	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,400,000	Client	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,400,000	Member	Sell
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,400,000	Member	Sell
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,000,000	Client	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	5,700,000	Member	Sell
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,400,000	Member	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	5,700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,000,000	Member	Sell
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,400,000	Member	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,000,000	Member	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	5,700,000	Member	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	4,000,000	Member	Buy
2026-05-20 17:03:04	2037 On 06/08/2026			Bond Future	1	6,400,000	Client	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,700,000	Client	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	4,000,000	Client	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,800,000	Member	Sell
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	3,400,000	Member	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,800,000	Member	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,800,000	Client	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,200,000	Client	Buy
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	3,400,000	Member	Sell
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-05-20 17:03:05	2037 On 06/08/2026			Bond Future	1	3,400,000	Client	Buy
Total for 2037 Bond Future					50	687,600,000		
2026-05-20 17:05:21	2050 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-05-20 17:10:55	2050 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
Total for 2050 Bond Future					2	3,000,000		
2026-05-20 16:15:12	ALBI On 06/08/2026			Index Future	1	20,000	Member	Buy
2026-05-20 16:15:12	ALBI On 06/08/2026			Index Future	1	20,000	Member	Sell
2026-05-20 16:59:34	ALBI On 06/08/2026			Index Future	1	20,000	Member	Buy
2026-05-20 16:59:34	ALBI On 06/08/2026			Index Future	1	10,000	Member	Sell
2026-05-20 17:38:22	ALBI On 06/08/2026			Index Future	1	10,000	Member	Sell
2026-05-20 17:38:22	ALBI On 06/08/2026			Index Future	1	10,000	Client	Sell
2026-05-20 17:38:22	ALBI On 06/08/2026			Index Future	1	10,000	Member	Buy
2026-05-20 17:38:23	ALBI On 06/08/2026			Index Future	1	10,000	Client	Sell
2026-05-20 17:38:23	ALBI On 06/08/2026			Index Future	1	10,000	Member	Buy
Total for ALBI Index Future					9	120,000		
2026-05-20 17:07:07	GOVI On 06/08/2026			GOVI	1	10,000	Client	Sell
2026-05-20 17:07:07	GOVI On 06/08/2026			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					2	20,000		
2026-05-20 16:15:12	IGOV On 06/08/2026			Index Future	1	50,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-05-20 16:15:12	IGOV On 06/08/2026			Index Future	1	50,000 Member	Sell
2026-05-20 16:59:49	IGOV On 06/08/2026			Index Future	1	10,000 Client	Sell
2026-05-20 16:59:49	IGOV On 06/08/2026			Index Future	1	10,000 Member	Buy
2026-05-20 16:59:54	IGOV On 06/08/2026			Index Future	1	40,000 Member	Sell
2026-05-20 16:59:54	IGOV On 06/08/2026			Index Future	1	50,000 Member	Buy
2026-05-20 17:37:18	IGOV On 06/08/2026			Index Future	1	10,000 Client	Sell
2026-05-20 17:37:18	IGOV On 06/08/2026			Index Future	1	10,000 Member	Sell
2026-05-20 17:37:18	IGOV On 06/08/2026			Index Future	1	10,000 Member	Buy
2026-05-20 17:37:19	IGOV On 06/08/2026			Index Future	1	40,000 Member	Buy
2026-05-20 17:37:19	IGOV On 06/08/2026			Index Future	1	40,000 Client	Sell
Total for IGOV Index Future					11	320,000	
2026-05-20 09:40:53	R035 On 06/08/2026			Bond Future	1	3,000,000 Member	Buy
2026-05-20 10:37:19	R035 On 05/11/2026			Bond Future	1	20,000,000 Member	Buy
2026-05-20 10:40:54	R035 On 05/11/2026			Bond Future	1	20,000,000 Member	Sell
2026-05-20 10:41:06	R035 On 05/11/2026			Bond Future	1	20,000,000 Member	Buy
2026-05-20 10:41:06	R035 On 05/11/2026			Bond Future	1	20,000,000 Client	Sell
2026-05-20 14:30:49	R035 On 06/08/2026			Bond Future	1	3,000,000 Client	Sell
Total for R035 Bond Future					6	86,000,000	
2026-05-20 17:21:42	R209 On 06/08/2026			Bond Future	1	18,700,000 Member	Buy
2026-05-20 17:47:13	R209 On 06/08/2026			Bond Future	1	18,700,000 Client	Sell
Total for R209 Bond Future					2	37,400,000	
2026-05-20 08:41:56	R214 On 06/08/2026			Bond Future	1	3,500,000 Member	Buy
2026-05-20 09:23:00	R214 On 06/08/2026			Bond Future	1	900,000 Member	Buy
2026-05-20 09:23:00	R214 On 06/08/2026			Bond Future	1	38,500,000 Member	Sell
2026-05-20 09:56:15	R214 On 06/08/2026			Bond Future	1	3,500,000 Client	Sell
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	1,200,000 Member	Sell
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	27,200,000 Client	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	1,200,000 Client	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	2,200,000 Member	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	27,200,000 Member	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	600,000 Member	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	1,200,000 Member	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	600,000 Client	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	2,200,000 Client	Buy
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	27,200,000 Member	Sell
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	2,200,000 Member	Sell
2026-05-20 10:06:34	R214 On 06/08/2026			Bond Future	1	600,000 Member	Sell
2026-05-20 10:06:35	R214 On 06/08/2026			Bond Future	1	900,000 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-20 10:06:35	R214 On 06/08/2026			Bond Future	1	6,400,000	Member	Sell
2026-05-20 10:06:35	R214 On 06/08/2026			Bond Future	1	6,400,000	Member	Buy
2026-05-20 10:06:35	R214 On 06/08/2026			Bond Future	1	6,400,000	Client	Buy
2026-05-20 10:06:35	R214 On 06/08/2026			Bond Future	1	900,000	Member	Sell
2026-05-20 16:53:33	R214 On 06/08/2026			Bond Future	1	2,800,000	Member	Buy
2026-05-20 17:17:47	R214 On 06/08/2026			Bond Future	1	2,800,000	Client	Sell
2026-05-20 17:36:44	R214 On 06/08/2026			Bond Future	1	404,600,000	Member	Buy
2026-05-20 17:50:05	R214 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	278,800,000	Member	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	97,100,000	Member	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	18,400,000	Member	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	5,700,000	Member	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	18,400,000	Client	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	5,700,000	Client	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	18,400,000	Member	Buy
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	278,800,000	Client	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	5,700,000	Member	Buy
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	278,800,000	Member	Buy
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	97,100,000	Client	Sell
2026-05-20 17:50:30	R214 On 06/08/2026			Bond Future	1	97,100,000	Member	Buy
2026-05-20 17:50:31	R214 On 06/08/2026			Bond Future	1	3,500,000	Client	Sell
2026-05-20 17:50:31	R214 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-05-20 17:50:31	R214 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-05-20 17:50:31	R214 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-05-20 17:50:31	R214 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
Total for R214 Bond Future					42	1,785,000,000		
2026-05-20 16:53:33	R248 On 06/08/2026			Bond Future	1	6,100,000	Member	Buy
2026-05-20 17:16:34	R248 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-05-20 17:18:52	R248 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-05-20 17:18:52	R248 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-05-20 17:18:52	R248 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-05-20 17:18:52	R248 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-05-20 17:18:52	R248 On 06/08/2026			Bond Future	1	5,000,000	Client	Sell
Total for R248 Bond Future					7	24,400,000		
2026-05-20 16:33:43	R4R2 On 06/08/2026			Bond Future	1	313,900,000	Member	Buy
2026-05-20 17:18:27	R4R2 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	217,800,000	Member	Sell
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	75,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	14,300,000	Member	Sell
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	14,300,000	Client	Sell
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	14,300,000	Member	Buy
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	217,800,000	Client	Sell
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	75,000,000	Client	Sell
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	217,800,000	Member	Buy
2026-05-20 17:19:13	R4R2 On 06/08/2026			Bond Future	1	75,000,000	Member	Buy
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	4,500,000	Client	Sell
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	4,500,000	Member	Buy
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	4,500,000	Member	Sell
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-05-20 17:19:14	R4R2 On 06/08/2026			Bond Future	1	700,000	Member	Buy
Total for R4R2 Bond Future					19	1,255,600,000		
Grand Total for all Instruments					176	4,839,060,000		