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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 21/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-21 08:10:21	2030 On 06/08/2026			Bond Future	1	17,700,000	Member	Buy
2026-05-21 08:34:36	2030 On 06/08/2026			Bond Future	1	17,700,000	Client	Sell
2026-05-21 09:20:08	2030 On 06/08/2026			Bond Future	1	250,100,000	Member	Buy
2026-05-21 09:23:53	2030 On 06/08/2026			Bond Future	1	250,100,000	Member	Sell
2026-05-21 09:24:37	2030 On 06/08/2026			Bond Future	1	250,100,000	Member	Buy
2026-05-21 09:24:37	2030 On 06/08/2026			Bond Future	1	250,100,000	Client	Sell
2026-05-21 10:06:22	2030 On 06/08/2026			Bond Future	1	97,000,000	Member	Sell
2026-05-21 10:15:01	2030 On 06/08/2026			Bond Future	1	12,400,000	Member	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	20,800,000	Member	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	25,800,000	Member	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	18,700,000	Member	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	17,300,000	Member	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	17,300,000	Client	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	20,800,000	Member	Sell
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	18,700,000	Client	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	17,300,000	Member	Sell
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	25,800,000	Client	Buy
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	18,700,000	Member	Sell
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	25,800,000	Member	Sell
2026-05-21 10:15:58	2030 On 06/08/2026			Bond Future	1	20,800,000	Client	Buy
2026-05-21 10:15:59	2030 On 06/08/2026			Bond Future	1	12,400,000	Client	Buy
2026-05-21 10:15:59	2030 On 06/08/2026			Bond Future	1	12,400,000	Member	Sell
Total for 2030 Bond Future					25	1,423,800,000		
2026-05-21 09:20:08	2032 On 06/08/2026			Bond Future	1	169,600,000	Member	Buy
2026-05-21 09:23:10	2032 On 06/08/2026			Bond Future	1	169,600,000	Member	Sell
2026-05-21 09:24:24	2032 On 06/08/2026			Bond Future	1	169,600,000	Member	Buy
2026-05-21 09:24:24	2032 On 06/08/2026			Bond Future	1	169,600,000	Client	Sell
Total for 2032 Bond Future					4	678,400,000		
2026-05-21 08:18:47	2037 On 06/08/2026			Bond Future	1	19,500,000	Member	Buy
2026-05-21 08:18:47	2037 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-05-21 10:30:17	2037 On 06/08/2026			Bond Future	1	70,500,000	Member	Sell
2026-05-21 11:35:20	2037 On 06/08/2026			Bond Future	1	70,500,000	Client	Buy
2026-05-21 16:42:52	2037 On 06/08/2026			Bond Future	1	3,400,000	Member	Sell
2026-05-21 16:45:19	2037 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-05-21 16:52:28	2037 On 06/08/2026			Bond Future	1	3,400,000	Client	Sell
2026-05-21 16:52:28	2037 On 06/08/2026			Bond Future	1	16,100,000	Member	Sell
2026-05-21 16:52:28	2037 On 06/08/2026			Bond Future	1	3,400,000	Member	Buy
2026-05-21 16:52:28	2037 On 06/08/2026			Bond Future	1	16,100,000	Member	Buy
2026-05-21 16:52:28	2037 On 06/08/2026			Bond Future	1	16,100,000	Client	Sell
2026-05-21 16:52:50	2037 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-05-21 16:52:50	2037 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
Total for 2037 Bond Future					13	225,000,000		
2026-05-21 12:23:55	2040 On 05/11/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-21 12:23:55	2040 On 05/11/2026			Bond Future	1	149,800,000	Member	Sell
2026-05-21 12:23:55	2040 On 05/11/2026			Bond Future	1	3,700,000	Member	Buy
2026-05-21 13:55:29	2040 On 05/11/2026			Bond Future	1	6,800,000	Member	Buy
2026-05-21 14:38:01	2040 On 05/11/2026			Bond Future	1	6,800,000	Client	Buy
2026-05-21 14:38:01	2040 On 05/11/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	13,000,000	Client	Buy
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	84,500,000	Member	Sell
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	30,100,000	Member	Sell
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	30,100,000	Client	Buy
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	84,500,000	Member	Buy
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	30,100,000	Member	Buy
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	13,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	13,000,000	Member	Sell
2026-05-21 15:47:07	2040 On 05/11/2026			Bond Future	1	84,500,000	Client	Buy
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	3,700,000	Member	Sell
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	5,500,000	Client	Buy
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	13,000,000	Member	Buy
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	5,500,000	Member	Buy
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	3,700,000	Client	Buy
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	13,000,000	Client	Buy
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	5,500,000	Member	Sell
2026-05-21 15:47:08	2040 On 05/11/2026			Bond Future	1	13,000,000	Member	Sell
Total for 2040 Bond Future					23	626,400,000		
2026-05-21 08:10:21	2044 On 06/08/2026			Bond Future	1	16,400,000	Member	Buy
2026-05-21 08:34:01	2044 On 06/08/2026			Bond Future	1	16,400,000	Client	Sell
2026-05-21 10:06:22	2044 On 06/08/2026			Bond Future	1	38,000,000	Member	Sell
2026-05-21 10:17:53	2044 On 06/08/2026			Bond Future	1	4,900,000	Member	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	8,100,000	Member	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	10,200,000	Client	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	10,200,000	Member	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	7,200,000	Member	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	6,800,000	Member	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	6,800,000	Client	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	8,100,000	Member	Sell
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	8,100,000	Client	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	10,200,000	Member	Sell
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	800,000	Client	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	7,200,000	Client	Buy
2026-05-21 10:18:54	2044 On 06/08/2026			Bond Future	1	7,200,000	Member	Sell
2026-05-21 10:18:55	2044 On 06/08/2026			Bond Future	1	4,900,000	Member	Sell
2026-05-21 10:18:55	2044 On 06/08/2026			Bond Future	1	4,900,000	Client	Buy
2026-05-21 12:29:56	2044 On 05/11/2026			Bond Future	1	48,900,000	Member	Sell
2026-05-21 12:29:56	2044 On 05/11/2026			Bond Future	1	217,300,000	Member	Sell
2026-05-21 12:29:56	2044 On 05/11/2026			Bond Future	1	15,800,000	Member	Buy
2026-05-21 13:55:06	2044 On 05/11/2026			Bond Future	1	33,100,000	Member	Buy
2026-05-21 13:55:06	2044 On 05/11/2026			Bond Future	1	33,100,000	Client	Buy
2026-05-21 13:55:06	2044 On 05/11/2026			Bond Future	1	33,100,000	Member	Sell
2026-05-21 13:55:07	2044 On 05/11/2026			Bond Future	1	15,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-21 13:55:07	2044 On 05/11/2026			Bond Future	1	15,800,000	Member	Sell
2026-05-21 13:58:15	2044 On 05/11/2026			Bond Future	1	29,800,000	Member	Buy
2026-05-21 14:01:19	2044 On 05/11/2026			Bond Future	1	187,500,000	Member	Buy
2026-05-21 14:01:19	2044 On 05/11/2026			Bond Future	1	29,800,000	Member	Sell
2026-05-21 14:01:19	2044 On 05/11/2026			Bond Future	1	187,500,000	Member	Sell
2026-05-21 14:01:19	2044 On 05/11/2026			Bond Future	1	29,800,000	Client	Buy
2026-05-21 14:01:19	2044 On 05/11/2026			Bond Future	1	187,500,000	Client	Buy
Total for 2044 Bond Future					35	1,249,600,000		
2026-05-21 10:06:22	R035 On 06/08/2026			Bond Future	1	100,000,000	Member	Buy
2026-05-21 10:16:25	R035 On 06/08/2026			Bond Future	1	12,800,000	Member	Sell
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	21,400,000	Member	Sell
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	26,700,000	Member	Sell
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	19,200,000	Member	Sell
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	19,200,000	Member	Buy
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	19,200,000	Client	Sell
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	26,700,000	Member	Buy
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	21,400,000	Client	Sell
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	21,400,000	Member	Buy
2026-05-21 10:17:32	R035 On 06/08/2026			Bond Future	1	26,700,000	Client	Sell
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	12,800,000	Member	Buy
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	2,100,000	Member	Buy
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	12,800,000	Client	Sell
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	17,800,000	Member	Buy
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	2,100,000	Client	Sell
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	17,800,000	Client	Sell
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	2,100,000	Member	Sell
2026-05-21 10:17:33	R035 On 06/08/2026			Bond Future	1	17,800,000	Member	Sell
2026-05-21 11:27:24	R035 On 06/08/2026			Bond Future	1	15,000,000	Member	Sell
2026-05-21 11:28:04	R035 On 06/08/2026			Bond Future	1	15,000,000	Member	Buy
2026-05-21 11:28:44	R035 On 06/08/2026			Bond Future	1	15,000,000	Member	Sell
2026-05-21 11:28:44	R035 On 06/08/2026			Bond Future	1	15,000,000	Client	Buy
Total for R035 Bond Future					23	460,000,000		
2026-05-21 09:51:07	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-05-21 09:51:07	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-05-21 11:36:15	R209 On 06/08/2026			Bond Future	1	5,000,000	Client	Buy
2026-05-21 11:36:15	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
Total for R209 Bond Future					4	20,000,000		
2026-05-21 17:28:51	R214 On 06/08/2026			Bond Future	1	500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-21 17:28:51	R214 On 06/08/2026			Bond Future	1	13,500,000	Member	Buy
2026-05-21 17:47:06	R214 On 06/08/2026			Bond Future	1	500,000	Client	Sell
2026-05-21 17:48:04	R214 On 06/08/2026			Bond Future	1	5,200,000	Member	Sell
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	6,400,000	Member	Sell
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	1,900,000	Member	Sell
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	6,400,000	Member	Buy
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	5,200,000	Member	Buy
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	1,900,000	Member	Buy
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	5,200,000	Client	Sell
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	6,400,000	Client	Sell
2026-05-21 17:48:46	R214 On 06/08/2026			Bond Future	1	1,900,000	Client	Sell
Total for R214 Bond Future					12	55,000,000		
Grand Total for all Instruments					139	4,738,200,000		