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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-27 11:05:02	2044 On 06/08/2026	9.25	Put	Bond Future	1	1,600,000	Client	Buy
2026-05-27 11:05:02	2044 On 06/08/2026	9.25	Put	Bond Future	1	1,600,000	Client	Sell
2026-05-27 11:05:24	2044 On 06/08/2026	9.25	Put	Bond Future	1	4,900,000	Client	Buy
2026-05-27 11:05:24	2044 On 06/08/2026	9.25	Put	Bond Future	1	4,900,000	Client	Sell
2026-05-27 11:06:02	2044 On 06/08/2026	9.00	Put	Bond Future	1	4,900,000	Client	Buy
2026-05-27 11:06:02	2044 On 06/08/2026	9.00	Put	Bond Future	1	4,900,000	Client	Sell
2026-05-27 11:06:23	2044 On 06/08/2026	9.00	Put	Bond Future	1	1,600,000	Client	Buy
2026-05-27 11:06:23	2044 On 06/08/2026	9.00	Put	Bond Future	1	1,600,000	Client	Sell
2026-05-27 11:28:17	2044 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-05-27 11:28:17	2044 On 06/08/2026			Bond Future	1	50,000,000	Member	Buy
2026-05-27 11:59:54	2044 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-05-27 11:59:54	2044 On 06/08/2026			Bond Future	1	15,000,000	Member	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	2,300,000	Member	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	2,300,000	Client	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	2,300,000	Member	Sell
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	5,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	3,500,000	Client	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	5,000,000	Client	Buy
2026-05-27 15:28:16	2044 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	3,400,000	Client	Buy
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	900,000	Member	Sell
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	14,900,000	Client	Buy
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	14,900,000	Member	Sell
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	900,000	Client	Buy
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	3,400,000	Member	Sell
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	14,900,000	Member	Buy
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	3,400,000	Member	Buy
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	900,000	Member	Buy
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	15,000,000	Client	Buy
2026-05-27 15:28:17	2044 On 06/08/2026			Bond Future	1	15,000,000	Member	Sell
Total for 2044 Bond Future					35	326,000,000		
2026-05-27 11:28:17	R053 On 06/08/2026			Bond Future	1	18,000,000	Member	Sell
2026-05-27 11:28:17	R053 On 06/08/2026			Bond Future	1	18,000,000	Member	Buy
2026-05-27 11:59:23	R053 On 06/08/2026			Bond Future	1	5,500,000	Member	Sell
2026-05-27 11:59:23	R053 On 06/08/2026			Bond Future	1	18,000,000	Member	Buy
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	1,800,000	Client	Sell
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	1,800,000	Client	Sell
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-05-27 15:32:04	R053 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	5,500,000	Client	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	300,000	Client	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	5,300,000	Client	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	1,200,000	Client	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	1,200,000	Member	Buy
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	5,500,000	Member	Buy
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	1,200,000	Member	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	5,300,000	Member	Sell
2026-05-27 15:32:05	R053 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy
Total for R053 Bond Future					27	108,000,000		
2026-05-27 11:28:17	R214 On 06/08/2026			Bond Future	1	31,000,000	Member	Buy
2026-05-27 11:28:17	R214 On 06/08/2026			Bond Future	1	31,000,000	Member	Sell
2026-05-27 11:59:12	R214 On 06/08/2026			Bond Future	1	31,000,000	Member	Buy
2026-05-27 11:59:12	R214 On 06/08/2026			Bond Future	1	9,300,000	Member	Sell
2026-05-27 15:16:03	R214 On 06/08/2026			Bond Future	1	1,400,000	Member	Sell
2026-05-27 15:16:03	R214 On 06/08/2026			Bond Future	1	3,100,000	Member	Buy
2026-05-27 15:16:03	R214 On 06/08/2026			Bond Future	1	3,100,000	Member	Sell
2026-05-27 15:16:03	R214 On 06/08/2026			Bond Future	1	1,400,000	Client	Sell
2026-05-27 15:16:03	R214 On 06/08/2026			Bond Future	1	3,100,000	Client	Sell
2026-05-27 15:16:03	R214 On 06/08/2026			Bond Future	1	1,400,000	Member	Buy
2026-05-27 15:16:04	R214 On 06/08/2026			Bond Future	1	2,200,000	Client	Sell
2026-05-27 15:16:04	R214 On 06/08/2026			Bond Future	1	3,100,000	Member	Buy
2026-05-27 15:16:04	R214 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-05-27 15:16:04	R214 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-05-27 15:16:04	R214 On 06/08/2026			Bond Future	1	3,100,000	Client	Sell
2026-05-27 15:16:04	R214 On 06/08/2026			Bond Future	1	3,100,000	Member	Sell
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	9,200,000	Member	Sell
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	2,100,000	Member	Sell
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	600,000	Member	Sell
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	600,000	Client	Sell
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	2,100,000	Client	Sell
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	600,000	Member	Buy
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	9,300,000	Member	Buy
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	9,300,000	Client	Sell
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	9,200,000	Member	Buy
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	2,100,000	Member	Buy
2026-05-27 15:16:05	R214 On 06/08/2026			Bond Future	1	9,200,000	Client	Sell
Total for R214 Bond Future					27	186,000,000		
2026-05-27 14:56:19	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	89,800,000	Member	Buy
2026-05-27 14:56:19	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	89,800,000	Member	Sell
2026-05-27 14:56:19	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	91,000,000	Member	Sell
2026-05-27 14:56:19	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	91,000,000	Member	Buy
2026-05-27 16:45:11	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	1,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-27 16:45:18	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	1,200,000	Member	Sell
2026-05-27 16:45:44	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	1,200,000	Member	Sell
2026-05-27 16:46:05	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	700,000	Member	Buy
2026-05-27 16:46:05	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	89,800,000	Member	Sell
2026-05-27 16:46:19	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	89,800,000	Member	Buy
2026-05-27 16:46:19	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	700,000	Member	Sell
2026-05-27 16:46:56	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	1,200,000	Member	Buy
2026-05-27 17:19:47	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	300,000	Member	Buy
2026-05-27 17:19:56	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	900,000	Member	Sell
2026-05-27 17:29:32	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	900,000	Member	Buy
2026-05-27 17:29:32	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	900,000	Member	Sell
2026-05-27 17:29:32	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	900,000	Client	Buy
2026-05-27 17:29:32	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	300,000	Member	Sell
2026-05-27 17:29:32	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	300,000	Client	Buy
2026-05-27 17:29:53	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	300,000	Member	Buy
2026-05-27 17:29:53	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	300,000	Client	Sell
2026-05-27 17:29:53	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	300,000	Member	Sell
2026-05-27 17:29:54	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	900,000	Member	Buy
2026-05-27 17:29:54	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	900,000	Client	Sell
2026-05-27 17:42:09	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	28,100,000	Member	Sell
2026-05-27 17:42:09	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	28,100,000	Member	Buy
2026-05-27 17:42:09	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	28,100,000	Client	Sell
2026-05-27 17:42:10	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	26,000,000	Member	Buy
2026-05-27 17:42:10	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	26,000,000	Client	Sell
2026-05-27 17:42:10	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	26,000,000	Member	Sell
2026-05-27 17:42:11	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	23,300,000	Member	Buy
2026-05-27 17:42:11	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	23,300,000	Client	Sell
2026-05-27 17:42:11	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	23,300,000	Member	Sell
2026-05-27 17:42:12	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	7,100,000	Member	Sell
2026-05-27 17:42:12	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	7,100,000	Member	Buy
2026-05-27 17:42:12	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	7,100,000	Client	Sell
2026-05-27 17:42:13	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	2,400,000	Member	Buy
2026-05-27 17:42:13	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	2,400,000	Client	Sell
2026-05-27 17:42:13	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	1,900,000	Member	Buy
2026-05-27 17:42:13	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	1,900,000	Client	Sell
2026-05-27 17:42:13	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	1,900,000	Member	Sell
2026-05-27 17:42:13	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	2,400,000	Member	Sell
2026-05-27 17:42:14	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	300,000	Member	Sell
2026-05-27 17:42:14	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-05-27 17:42:14	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	300,000 Client	Sell
2026-05-27 17:42:31	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	700,000 Member	Buy
2026-05-27 17:42:43	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	28,100,000 Member	Sell
2026-05-27 17:42:43	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	28,100,000 Client	Buy
2026-05-27 17:42:43	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	28,100,000 Member	Buy
2026-05-27 17:42:44	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	26,000,000 Member	Buy
2026-05-27 17:42:44	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	26,000,000 Member	Sell
2026-05-27 17:42:44	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	26,000,000 Client	Buy
2026-05-27 17:42:45	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	23,300,000 Member	Sell
2026-05-27 17:42:45	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	23,300,000 Client	Buy
2026-05-27 17:42:45	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	7,100,000 Member	Sell
2026-05-27 17:42:45	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	7,100,000 Client	Buy
2026-05-27 17:42:45	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	7,100,000 Member	Buy
2026-05-27 17:42:45	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	23,300,000 Member	Buy
2026-05-27 17:42:46	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	2,400,000 Member	Sell
2026-05-27 17:42:46	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	2,400,000 Client	Buy
2026-05-27 17:42:46	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	2,400,000 Member	Buy
2026-05-27 17:42:47	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	1,900,000 Member	Sell
2026-05-27 17:42:47	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	1,900,000 Client	Buy
2026-05-27 17:42:47	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	1,900,000 Member	Buy
2026-05-27 17:42:48	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	300,000 Member	Buy
2026-05-27 17:42:48	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	300,000 Member	Sell
2026-05-27 17:42:48	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	300,000 Client	Buy
2026-05-27 17:43:12	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	700,000 Member	Sell
2026-05-27 17:59:42	R2R9 On 05/08/2027	9.53	Put	Bond Future	1	700,000 Client	Sell
2026-05-27 17:59:53	R2R9 On 05/08/2027	8.82	Call	Bond Future	1	700,000 Client	Buy
Total for R2R9 Bond Future					70	1,092,000,000	
Grand Total for all Instruments					159	1,712,000,000	