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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-28 17:13:53	2029 On 06/08/2026			Bond Future	1	2,500,000	Client	Buy
2026-05-28 17:13:53	2029 On 06/08/2026			Bond Future	1	2,500,000	Client	Sell
Total for 2029 Bond Future					2	5,000,000		
2026-05-28 08:11:37	2032 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-05-28 08:23:18	2032 On 06/08/2026			Bond Future	1	4,000,000	Client	Buy
2026-05-28 09:15:41	2032 On 06/08/2026			Bond Future	1	4,500,000	Member	Buy
2026-05-28 09:17:38	2032 On 06/08/2026			Bond Future	1	1,022,200,000	Member	Sell
2026-05-28 09:47:46	2032 On 06/08/2026			Bond Future	1	2,100,000	Member	Buy
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	23,700,000	Client	Buy
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	675,900,000	Client	Buy
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	260,100,000	Client	Buy
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	23,700,000	Member	Sell
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	23,700,000	Member	Buy
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	260,100,000	Member	Buy
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	675,900,000	Member	Buy
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	260,100,000	Member	Sell
2026-05-28 09:49:09	2032 On 06/08/2026			Bond Future	1	675,900,000	Member	Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	13,400,000	Client	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	3,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	6,600,000	Member	Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	22,100,000	Member	Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	6,600,000	Client	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	8,300,000	Member	Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	13,400,000	Member	Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	3,400,000	Member	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	6,600,000	Member	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	22,100,000	Member	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	8,300,000	Member	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	13,400,000	Member	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	8,300,000	Client	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	3,400,000	Member	Sell
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	22,100,000	Client	Buy
2026-05-28 09:49:10	2032 On 06/08/2026			Bond Future	1	3,400,000	Client	Buy
2026-05-28 09:49:11	2032 On 06/08/2026			Bond Future	1	3,100,000	Member	Buy
2026-05-28 09:49:11	2032 On 06/08/2026			Bond Future	1	2,100,000	Member	Sell
2026-05-28 09:49:11	2032 On 06/08/2026			Bond Future	1	3,100,000	Client	Buy
2026-05-28 09:49:11	2032 On 06/08/2026			Bond Future	1	2,100,000	Client	Buy
2026-05-28 09:49:11	2032 On 06/08/2026			Bond Future	1	3,100,000	Member	Sell
2026-05-28 09:55:36	2032 On 06/08/2026			Bond Future	1	4,500,000	Client	Sell
2026-05-28 10:57:06	2032 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-05-28 11:33:29	2032 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-05-28 15:04:11	2032 On 06/08/2026			Bond Future	1	260,000,000	Member	Sell
2026-05-28 15:04:11	2032 On 06/08/2026			Bond Future	1	260,000,000	Client	Buy
2026-05-28 15:07:40	2032 On 06/08/2026			Bond Future	1	260,000,000	Client	Sell
2026-05-28 15:07:40	2032 On 06/08/2026			Bond Future	1	260,000,000	Member	Buy
2026-05-28 16:03:05	2032 On 05/11/2026			Bond Future	1	800,000	Member	Sell
2026-05-28 16:04:16	2032 On 05/11/2026			Bond Future	1	800,000	Member	Buy
2026-05-28 16:21:04	2032 On 05/11/2026			Bond Future	1	800,000	Client	Buy
2026-05-28 16:21:04	2032 On 05/11/2026			Bond Future	1	800,000	Member	Sell
Total for 2032 Bond Future					48	5,149,400,000		
2026-05-28 17:07:28	2033 On 06/08/2026			Bond Future	1	1,700,000	Client	Sell
2026-05-28 17:07:28	2033 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy
Total for 2033 Bond Future					2	3,400,000		
2026-05-28 09:15:41	2037 On 06/08/2026			Bond Future	1	19,100,000	Member	Buy
2026-05-28 09:17:38	2037 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-28 09:25:16	2037 On 06/08/2026			Bond Future	1	45,600,000	Member	Sell
2026-05-28 09:25:50	2037 On 06/08/2026			Bond Future	1	45,600,000	Member	Buy
2026-05-28 09:50:01	2037 On 06/08/2026			Bond Future	1	5,000,000	Client	Buy
2026-05-28 09:52:35	2037 On 06/08/2026			Bond Future	1	19,100,000	Client	Sell
2026-05-28 10:45:00	2037 On 06/08/2026			Bond Future	1	45,600,000	Member	Sell
2026-05-28 10:45:00	2037 On 06/08/2026			Bond Future	1	45,600,000	Client	Buy
2026-05-28 11:55:53	2037 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-05-28 12:10:54	2037 On 06/08/2026			Bond Future	1	10,000,000	Member	Buy
2026-05-28 12:11:15	2037 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-05-28 12:11:15	2037 On 06/08/2026			Bond Future	1	10,000,000	Client	Buy
2026-05-28 14:52:54	2037 On 06/08/2026			Bond Future	1	1,700,000	Member	Sell
2026-05-28 15:14:05	2037 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy
2026-05-28 16:12:11	2037 On 06/08/2026			Bond Future	1	9,300,000	Member	Buy
2026-05-28 16:12:54	2037 On 06/08/2026			Bond Future	1	7,700,000	Member	Sell
2026-05-28 16:22:20	2037 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-05-28 16:22:20	2037 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-05-28 16:22:20	2037 On 06/08/2026			Bond Future	1	7,700,000	Client	Sell
2026-05-28 16:22:20	2037 On 06/08/2026			Bond Future	1	7,700,000	Member	Buy
2026-05-28 16:22:20	2037 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
Total for 2037 Bond Future					21	311,200,000		
2026-05-28 16:07:41	2038 On 05/11/2026			Bond Future	1	10,500,000	Member	Buy
2026-05-28 16:08:27	2038 On 05/11/2026			Bond Future	1	10,500,000	Member	Sell
2026-05-28 16:20:26	2038 On 05/11/2026			Bond Future	1	10,500,000	Client	Sell
2026-05-28 16:20:26	2038 On 05/11/2026			Bond Future	1	10,500,000	Member	Buy
Total for 2038 Bond Future					4	42,000,000		
2026-05-28 12:07:52	2044 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-28 12:07:52	2044 On 06/08/2026			Bond Future	1	6,800,000	Member	Buy
2026-05-28 12:36:35	2044 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-28 13:57:01	2044 On 06/08/2026			Bond Future	1	6,800,000	Member	Buy
2026-05-28 13:58:37	2044 On 06/08/2026			Bond Future	1	6,800,000	Client	Buy
2026-05-28 13:58:37	2044 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-28 16:03:05	2044 On 05/11/2026			Bond Future	1	6,200,000	Member	Sell
2026-05-28 16:03:05	2044 On 05/11/2026			Bond Future	1	6,300,000	Member	Buy
2026-05-28 16:06:27	2044 On 05/11/2026			Bond Future	1	6,200,000	Member	Buy
2026-05-28 16:06:40	2044 On 05/11/2026			Bond Future	1	6,300,000	Member	Sell
2026-05-28 16:19:07	2044 On 05/11/2026			Bond Future	1	6,200,000	Member	Sell
2026-05-28 16:19:07	2044 On 05/11/2026			Bond Future	1	6,200,000	Client	Buy
2026-05-28 16:21:32	2044 On 05/11/2026			Bond Future	1	6,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-05-28 16:21:32	2044 On 05/11/2026			Bond Future	1	6,300,000 Client	Sell
2026-05-28 16:30:03	2044 On 06/08/2026			Bond Future	1	6,800,000 Member	Buy
2026-05-28 16:30:03	2044 On 06/08/2026			Bond Future	1	6,800,000 Member	Sell
2026-05-28 16:32:37	2044 On 06/08/2026			Bond Future	1	6,800,000 Member	Sell
2026-05-28 16:34:05	2044 On 06/08/2026			Bond Future	1	6,800,000 Member	Buy
2026-05-28 16:35:43	2044 On 06/08/2026			Bond Future	1	6,800,000 Member	Sell
2026-05-28 16:35:43	2044 On 06/08/2026			Bond Future	1	6,800,000 Client	Buy
Total for 2044 Bond Future					20	131,600,000	
2026-05-28 14:36:15	GOVI On 05/11/2026			GOVI	1	20,000 Member	Buy
2026-05-28 14:36:15	GOVI On 05/11/2026			GOVI	1	20,000 Member	Sell
2026-05-28 15:09:30	GOVI On 05/11/2026			GOVI	1	20,000 Member	Buy
2026-05-28 15:09:30	GOVI On 05/11/2026			GOVI	1	20,000 Member	Sell
2026-05-28 16:37:55	GOVI On 05/11/2026			GOVI	1	20,000 Client	Buy
2026-05-28 16:37:55	GOVI On 05/11/2026			GOVI	1	20,000 Member	Sell
Total for GOVI GOVI					6	120,000	
2026-05-28 09:15:41	R033 On 06/08/2026			Bond Future	1	10,000,000 Member	Buy
2026-05-28 09:51:14	R033 On 06/08/2026			Bond Future	1	10,000,000 Client	Sell
Total for R033 Bond Future					2	20,000,000	
2026-05-28 10:57:06	R035 On 06/08/2026			Bond Future	1	200,000 Member	Buy
2026-05-28 11:34:22	R035 On 06/08/2026			Bond Future	1	200,000 Client	Sell
2026-05-28 11:53:00	R035 On 06/08/2026			Bond Future	1	1,000,000 Member	Buy
2026-05-28 11:53:00	R035 On 06/08/2026			Bond Future	1	1,000,000 Member	Sell
2026-05-28 13:16:52	R035 On 06/08/2026			Bond Future	1	1,000,000 Client	Sell
2026-05-28 13:16:52	R035 On 06/08/2026			Bond Future	1	1,000,000 Member	Buy
2026-05-28 16:03:05	R035 On 05/11/2026			Bond Future	1	800,000 Member	Buy
2026-05-28 16:04:38	R035 On 05/11/2026			Bond Future	1	800,000 Member	Sell
2026-05-28 16:17:26	R035 On 05/11/2026			Bond Future	1	800,000 Member	Buy
2026-05-28 16:17:26	R035 On 05/11/2026			Bond Future	1	800,000 Client	Sell
2026-05-28 17:00:40	R035 On 06/08/2026			Bond Future	1	219,000,000 Member	Buy
2026-05-28 17:44:21	R035 On 06/08/2026			Bond Future	1	15,700,000 Member	Sell
2026-05-28 17:46:44	R035 On 06/08/2026			Bond Future	1	77,000,000 Member	Sell
2026-05-28 17:46:44	R035 On 06/08/2026			Bond Future	1	8,200,000 Member	Sell
2026-05-28 17:46:44	R035 On 06/08/2026			Bond Future	1	77,000,000 Client	Sell
2026-05-28 17:46:44	R035 On 06/08/2026			Bond Future	1	77,000,000 Member	Buy
2026-05-28 17:46:44	R035 On 06/08/2026			Bond Future	1	8,200,000 Member	Buy
2026-05-28 17:46:44	R035 On 06/08/2026			Bond Future	1	8,200,000 Client	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	41,600,000 Member	Buy
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	55,500,000 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	55,500,000	Member	Buy
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	4,800,000	Client	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	15,700,000	Client	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	41,600,000	Client	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	4,800,000	Member	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	16,200,000	Client	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	41,600,000	Member	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	55,500,000	Member	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	16,200,000	Member	Sell
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	16,200,000	Member	Buy
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	4,800,000	Member	Buy
2026-05-28 17:46:45	R035 On 06/08/2026			Bond Future	1	15,700,000	Member	Buy
Total for R035 Bond Future					32	883,600,000		
2026-05-28 12:07:53	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Buy
2026-05-28 12:07:53	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
2026-05-28 12:37:11	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
2026-05-28 13:56:32	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Buy
2026-05-28 13:58:21	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
2026-05-28 13:58:21	R053 On 06/08/2026			Bond Future	1	3,300,000	Client	Buy
2026-05-28 16:30:03	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
2026-05-28 16:30:03	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Buy
2026-05-28 16:33:07	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
2026-05-28 16:34:20	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Buy
2026-05-28 16:35:54	R053 On 06/08/2026			Bond Future	1	3,300,000	Client	Buy
2026-05-28 16:35:54	R053 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
Total for R053 Bond Future					12	39,600,000		
2026-05-28 10:57:06	R213 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-05-28 11:35:20	R213 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-05-28 16:07:53	R213 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-05-28 16:09:15	R213 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-05-28 16:18:32	R213 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-05-28 16:18:32	R213 On 06/08/2026			Bond Future	1	5,000,000	Client	Sell
Total for R213 Bond Future					6	20,400,000		
2026-05-28 12:07:53	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Buy
2026-05-28 12:07:53	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Sell
2026-05-28 12:36:51	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Sell
2026-05-28 13:57:11	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Buy
2026-05-28 13:58:50	R248 On 06/08/2026			Bond Future	1	10,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-28 13:58:50	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Sell
2026-05-28 16:07:53	R248 On 05/11/2026			Bond Future	1	3,800,000	Member	Sell
2026-05-28 16:08:35	R248 On 05/11/2026			Bond Future	1	3,800,000	Member	Buy
2026-05-28 16:22:42	R248 On 05/11/2026			Bond Future	1	3,800,000	Member	Sell
2026-05-28 16:22:42	R248 On 05/11/2026			Bond Future	1	3,800,000	Client	Buy
2026-05-28 16:30:03	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Buy
2026-05-28 16:30:03	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Sell
2026-05-28 16:32:51	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Sell
2026-05-28 16:34:16	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Buy
2026-05-28 16:35:32	R248 On 06/08/2026			Bond Future	1	10,200,000	Client	Buy
2026-05-28 16:35:32	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Sell
Total for R248 Bond Future					16	137,600,000		
Grand Total for all Instruments					171	6,743,920,000		