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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 01/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-01 17:09:22	2030 On 06/08/2026			Bond Future	1	7,500,000	Member	Buy
2026-06-01 17:17:35	2030 On 06/08/2026			Bond Future	1	7,500,000	Client	Sell
Total for 2030 Bond Future					2	15,000,000		
2026-06-01 17:09:22	2032 On 06/08/2026			Bond Future	1	1,200,000	Member	Sell
2026-06-01 17:22:39	2032 On 06/08/2026			Bond Future	1	1,200,000	Client	Buy
Total for 2032 Bond Future					2	2,400,000		
2026-06-01 14:50:54	2033 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-06-01 14:50:54	2033 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-06-01 15:31:11	2033 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-06-01 15:31:11	2033 On 06/08/2026			Bond Future	1	500,000	Client	Sell
Total for 2033 Bond Future					4	2,000,000		
2026-06-01 09:10:26	2037 On 06/08/2026			Bond Future	1	10,800,000	Client	Sell
2026-06-01 09:10:26	2037 On 06/08/2026			Bond Future	1	10,800,000	Client	Buy
2026-06-01 09:15:50	2037 On 06/08/2026	9.30	Put	Bond Future	1	36,000,000	Client	Buy
2026-06-01 09:15:50	2037 On 06/08/2026	9.30	Put	Bond Future	1	36,000,000	Client	Sell
2026-06-01 16:18:55	2037 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-06-01 16:26:03	2037 On 06/08/2026			Bond Future	1	1,600,000	Client	Buy
2026-06-01 17:09:22	2037 On 06/08/2026			Bond Future	1	81,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-01 17:21:18	2037 On 06/08/2026			Bond Future	1	81,000,000	Client	Buy
Total for 2037 Bond Future					8	258,800,000		
2026-06-01 14:50:54	2038 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-06-01 14:50:54	2038 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-06-01 15:31:50	2038 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-06-01 15:31:50	2038 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
Total for 2038 Bond Future					4	5,200,000		
2026-06-01 17:09:22	2040 On 06/08/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-01 17:19:59	2040 On 06/08/2026			Bond Future	1	3,000,000	Client	Sell
Total for 2040 Bond Future					2	6,000,000		
2026-06-01 10:54:22	GOVI On 06/08/2026			GOVI	1	30,000	Client	Buy
2026-06-01 10:54:22	GOVI On 06/08/2026			GOVI	1	30,000	Member	Sell
2026-06-01 10:58:42	GOVI On 06/08/2026			GOVI	1	30,000	Client	Sell
2026-06-01 10:58:42	GOVI On 06/08/2026			GOVI	1	30,000	Member	Buy
Total for GOVI GOVI					4	120,000		
2026-06-01 08:54:57	R035 On 06/08/2026			Bond Future	1	8,500,000	Client	Sell
2026-06-01 08:54:57	R035 On 06/08/2026			Bond Future	1	8,500,000	Client	Buy
2026-06-01 08:55:26	R035 On 06/08/2026			Bond Future	1	8,500,000	Client	Sell
2026-06-01 08:55:26	R035 On 06/08/2026			Bond Future	1	8,500,000	Client	Buy
2026-06-01 08:55:42	R035 On 06/08/2026			Bond Future	1	700,000	Client	Buy
2026-06-01 08:55:42	R035 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-06-01 08:55:51	R035 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-06-01 08:55:51	R035 On 06/08/2026			Bond Future	1	700,000	Client	Buy
2026-06-01 08:56:11	R035 On 06/08/2026			Bond Future	1	4,100,000	Client	Sell
2026-06-01 08:56:11	R035 On 06/08/2026			Bond Future	1	4,100,000	Client	Buy
2026-06-01 08:56:23	R035 On 06/08/2026			Bond Future	1	4,100,000	Client	Buy
2026-06-01 08:56:23	R035 On 06/08/2026			Bond Future	1	4,100,000	Client	Sell
2026-06-01 08:56:43	R035 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-06-01 08:56:43	R035 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
2026-06-01 08:56:54	R035 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-06-01 08:56:54	R035 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
2026-06-01 08:57:12	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy
2026-06-01 08:57:12	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Sell
2026-06-01 08:57:21	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Sell
2026-06-01 08:57:21	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy
2026-06-01 08:57:36	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Sell
2026-06-01 08:57:36	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy

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2026-06-01 08:57:50	R035 On 06/08/2026			Bond Future	1	1,700,000 Client	Sell
2026-06-01 08:57:50	R035 On 06/08/2026			Bond Future	1	1,700,000 Client	Buy
Total for R035 Bond Future					24	72,000,000	
2026-06-01 14:56:59	R209 On 06/08/2026			Bond Future	1	300,000 Member	Buy
2026-06-01 14:56:59	R209 On 06/08/2026			Bond Future	1	300,000 Member	Sell
2026-06-01 15:32:49	R209 On 06/08/2026			Bond Future	1	300,000 Member	Buy
2026-06-01 15:32:49	R209 On 06/08/2026			Bond Future	1	300,000 Client	Sell
Total for R209 Bond Future					4	1,200,000	
2026-06-01 16:17:27	R213 On 06/08/2026			Bond Future	1	3,000,000 Member	Buy
2026-06-01 17:01:14	R213 On 06/08/2026			Bond Future	1	3,000,000 Client	Sell
Total for R213 Bond Future					2	6,000,000	
2026-06-01 14:52:18	R214 On 06/08/2026			Bond Future	1	1,600,000 Member	Sell
2026-06-01 14:52:18	R214 On 06/08/2026			Bond Future	1	1,600,000 Member	Buy
2026-06-01 15:32:10	R214 On 06/08/2026			Bond Future	1	1,600,000 Member	Buy
2026-06-01 15:32:10	R214 On 06/08/2026			Bond Future	1	1,600,000 Client	Sell
Total for R214 Bond Future					4	6,400,000	
2026-06-01 17:09:22	R248 On 06/08/2026			Bond Future	1	2,500,000 Member	Buy
2026-06-01 17:18:41	R248 On 06/08/2026			Bond Future	1	2,500,000 Client	Sell
2026-06-01 17:23:52	R248 On 06/08/2026			Bond Future	1	500,000 Member	Buy
2026-06-01 17:23:52	R248 On 06/08/2026			Bond Future	1	500,000 Member	Sell
2026-06-01 17:27:30	R248 On 06/08/2026			Bond Future	1	500,000 Member	Buy
2026-06-01 17:27:30	R248 On 06/08/2026			Bond Future	1	500,000 Client	Sell
Total for R248 Bond Future					6	7,000,000	
Grand Total for all Instruments					66	382,120,000	