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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-03 09:46:15	2030 On 06/08/2026	7.21	Call	Bond Future	1	1,000,000	Client	Buy
2026-06-03 09:46:15	2030 On 06/08/2026	7.21	Call	Bond Future	1	1,000,000	Client	Sell
2026-06-03 09:46:15	2030 On 06/08/2026	7.21	Call	Bond Future	1	1,900,000	Client	Buy
2026-06-03 09:46:15	2030 On 06/08/2026	7.21	Call	Bond Future	1	1,900,000	Client	Sell
2026-06-03 09:46:15	2030 On 06/08/2026	7.71	Call	Bond Future	1	1,000,000	Client	Buy
2026-06-03 09:46:15	2030 On 06/08/2026	7.71	Call	Bond Future	1	1,000,000	Client	Sell
2026-06-03 09:46:15	2030 On 06/08/2026	7.71	Call	Bond Future	1	1,900,000	Client	Buy
2026-06-03 09:46:15	2030 On 06/08/2026	7.71	Call	Bond Future	1	1,900,000	Client	Sell
2026-06-03 09:46:16	2030 On 06/08/2026	8.06	Put	Bond Future	1	1,000,000	Client	Buy
2026-06-03 09:46:16	2030 On 06/08/2026	8.06	Put	Bond Future	1	1,000,000	Client	Sell
2026-06-03 09:46:16	2030 On 06/08/2026	8.06	Put	Bond Future	1	1,900,000	Client	Buy
2026-06-03 09:46:16	2030 On 06/08/2026	8.06	Put	Bond Future	1	1,900,000	Client	Sell
Total for 2030 Bond Future					12	17,400,000		
2026-06-03 09:16:20	2032 On 06/08/2026			Bond Future	1	52,000,000	Member	Sell
2026-06-03 10:13:37	2032 On 06/08/2026			Bond Future	1	52,000,000	Client	Buy
2026-06-03 16:44:42	2032 On 06/08/2026			Bond Future	1	2,600,000	Member	Sell
2026-06-03 16:55:29	2032 On 06/08/2026			Bond Future	1	2,600,000	Client	Buy
Total for 2032 Bond Future					4	109,200,000		
2026-06-03 09:47:01	2033 On 06/08/2026			Bond Future	1	13,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-03 13:45:16	2033 On 06/08/2026			Bond Future	1	13,300,000	Client	Buy
Total for 2033 Bond Future					2	26,600,000		
2026-06-03 09:29:25	2040 On 06/08/2026			Bond Future	1	2,500,000	Member	Sell
2026-06-03 09:47:05	2040 On 06/08/2026			Bond Future	1	2,500,000	Member	Buy
2026-06-03 09:48:14	2040 On 06/08/2026			Bond Future	1	2,500,000	Member	Sell
2026-06-03 09:48:14	2040 On 06/08/2026			Bond Future	1	2,500,000	Client	Buy
Total for 2040 Bond Future					4	10,000,000		
2026-06-03 09:46:15	R035 On 04/02/2027	8.20	Call	Bond Future	1	3,000,000	Client	Buy
2026-06-03 09:46:15	R035 On 04/02/2027	8.20	Call	Bond Future	1	3,000,000	Client	Sell
2026-06-03 09:46:15	R035 On 04/02/2027	7.70	Call	Bond Future	1	3,000,000	Client	Buy
2026-06-03 09:46:15	R035 On 04/02/2027	7.70	Call	Bond Future	1	3,000,000	Client	Sell
2026-06-03 09:46:15	R035 On 04/02/2027	7.70	Call	Bond Future	1	5,500,000	Client	Buy
2026-06-03 09:46:15	R035 On 04/02/2027	7.70	Call	Bond Future	1	5,500,000	Client	Sell
2026-06-03 09:46:16	R035 On 06/08/2026	8.29	Call	Bond Future	1	1,000,000	Client	Buy
2026-06-03 09:46:16	R035 On 06/08/2026	8.29	Call	Bond Future	1	1,000,000	Client	Sell
2026-06-03 09:46:16	R035 On 06/08/2026	8.29	Call	Bond Future	1	1,900,000	Client	Buy
2026-06-03 09:46:16	R035 On 06/08/2026	8.29	Call	Bond Future	1	1,900,000	Client	Sell
2026-06-03 09:46:16	R035 On 06/08/2026	8.79	Call	Bond Future	1	1,000,000	Client	Buy
2026-06-03 09:46:16	R035 On 06/08/2026	8.79	Call	Bond Future	1	1,000,000	Client	Sell
2026-06-03 09:46:16	R035 On 06/08/2026	8.79	Call	Bond Future	1	1,900,000	Client	Buy
2026-06-03 09:46:16	R035 On 06/08/2026	8.79	Call	Bond Future	1	1,900,000	Client	Sell
2026-06-03 09:46:16	R035 On 06/08/2026	9.39	Put	Bond Future	1	1,000,000	Client	Buy
2026-06-03 09:46:16	R035 On 06/08/2026	9.39	Put	Bond Future	1	1,000,000	Client	Sell
2026-06-03 09:46:16	R035 On 06/08/2026	9.39	Put	Bond Future	1	1,900,000	Client	Buy
2026-06-03 09:46:16	R035 On 06/08/2026	9.39	Put	Bond Future	1	1,900,000	Client	Sell
2026-06-03 09:46:16	R035 On 04/02/2027	8.20	Call	Bond Future	1	5,500,000	Client	Buy
2026-06-03 09:46:16	R035 On 04/02/2027	8.20	Call	Bond Future	1	5,500,000	Client	Sell
2026-06-03 09:46:16	R035 On 04/02/2027	8.85	Put	Bond Future	1	3,000,000	Client	Buy
2026-06-03 09:46:16	R035 On 04/02/2027	8.85	Put	Bond Future	1	3,000,000	Client	Sell
2026-06-03 09:46:16	R035 On 04/02/2027	8.85	Put	Bond Future	1	5,500,000	Client	Buy
2026-06-03 09:46:16	R035 On 04/02/2027	8.85	Put	Bond Future	1	5,500,000	Client	Sell
Total for R035 Bond Future					24	68,400,000		
2026-06-03 16:24:50	R213 On 06/08/2026			Bond Future	1	10,800,000	Member	Buy
2026-06-03 16:26:03	R213 On 06/08/2026			Bond Future	1	10,800,000	Client	Sell
Total for R213 Bond Future					2	21,600,000		
Grand Total for all Instruments					48	253,200,000		