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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-04 09:13:57	2030 On 06/08/2026			Bond Future	1	30,000,000	Member	Buy
2026-06-04 09:20:04	2030 On 06/08/2026			Bond Future	1	30,000,000	Member	Sell
2026-06-04 09:20:15	2030 On 06/08/2026			Bond Future	1	30,000,000	Client	Sell
2026-06-04 09:20:15	2030 On 06/08/2026			Bond Future	1	30,000,000	Member	Buy
2026-06-04 11:36:49	2030 On 06/08/2026			Bond Future	1	11,400,000	Member	Sell
2026-06-04 11:53:57	2030 On 06/08/2026			Bond Future	1	11,400,000	Client	Buy
Total for 2030 Bond Future					6	142,800,000		
2026-06-04 15:46:24	2031 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-06-04 15:47:14	2031 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-06-04 16:20:52	2031 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-06-04 16:20:52	2031 On 06/08/2026			Bond Future	1	700,000	Member	Buy
Total for 2031 Bond Future					4	2,800,000		
2026-06-04 10:34:19	2032 On 06/08/2026			Bond Future	1	11,200,000	Member	Sell
2026-06-04 11:05:54	2032 On 06/08/2026			Bond Future	1	11,200,000	Client	Buy
2026-06-04 11:08:14	2032 On 06/08/2026			Bond Future	1	4,500,000	Member	Sell
2026-06-04 11:08:14	2032 On 06/08/2026			Bond Future	1	4,500,000	Member	Buy
2026-06-04 12:48:12	2032 On 06/08/2026			Bond Future	1	4,500,000	Member	Buy
2026-06-04 12:49:04	2032 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-06-04 12:49:56	2032 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-04 12:49:56	2032 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-06-04 12:49:56	2032 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-06-04 12:49:56	2032 On 06/08/2026			Bond Future	1	1,800,000	Client	Sell
2026-06-04 12:49:56	2032 On 06/08/2026			Bond Future	1	2,700,000	Client	Sell
2026-06-04 14:19:37	2032 On 05/11/2026			Bond Future	1	11,300,000	Member	Buy
2026-06-04 14:19:58	2032 On 05/11/2026			Bond Future	1	11,300,000	Member	Sell
2026-06-04 14:33:39	2032 On 05/11/2026			Bond Future	1	11,300,000	Member	Buy
2026-06-04 14:33:39	2032 On 05/11/2026			Bond Future	1	11,300,000	Client	Sell
2026-06-04 16:44:39	2032 On 06/08/2026			Bond Future	1	5,200,000	Member	Sell
2026-06-04 16:52:54	2032 On 06/08/2026			Bond Future	1	5,200,000	Client	Buy
Total for 2032 Bond Future					17	105,000,000		
2026-06-04 11:36:49	2037 On 06/08/2026			Bond Future	1	37,300,000	Member	Sell
2026-06-04 11:42:31	2037 On 06/08/2026			Bond Future	1	37,300,000	Client	Buy
2026-06-04 14:19:37	2037 On 06/08/2026			Bond Future	1	42,700,000	Member	Buy
2026-06-04 14:20:20	2037 On 06/08/2026			Bond Future	1	33,100,000	Member	Sell
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	3,200,000	Member	Sell
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	2,400,000	Client	Sell
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	3,200,000	Member	Buy
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	2,400,000	Member	Sell
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	3,200,000	Client	Sell
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	2,400,000	Member	Buy
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	4,000,000	Client	Sell
2026-06-04 14:35:20	2037 On 06/08/2026			Bond Future	1	4,000,000	Member	Buy
2026-06-04 14:35:21	2037 On 06/08/2026			Bond Future	1	33,100,000	Member	Buy
2026-06-04 14:35:21	2037 On 06/08/2026			Bond Future	1	33,100,000	Client	Sell
Total for 2037 Bond Future					15	245,400,000		
2026-06-04 11:08:14	2040 On 06/08/2026			Bond Future	1	2,900,000	Member	Sell
2026-06-04 11:08:14	2040 On 06/08/2026			Bond Future	1	2,900,000	Member	Buy
2026-06-04 12:48:21	2040 On 06/08/2026			Bond Future	1	2,900,000	Member	Buy
2026-06-04 12:49:27	2040 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-06-04 12:51:22	2040 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-06-04 12:51:22	2040 On 06/08/2026			Bond Future	1	1,800,000	Client	Sell
2026-06-04 12:51:22	2040 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-06-04 12:51:23	2040 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-06-04 12:51:23	2040 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-06-04 14:19:37	2040 On 06/08/2026			Bond Future	1	5,400,000	Member	Buy
2026-06-04 14:20:35	2040 On 06/08/2026			Bond Future	1	5,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-04 14:32:28	2040 On 06/08/2026			Bond Future	1	5,400,000	Member	Buy
2026-06-04 14:32:28	2040 On 06/08/2026			Bond Future	1	5,400,000	Client	Sell
Total for 2040 Bond Future					13	39,000,000		
2026-06-04 14:19:37	2044 On 05/11/2026			Bond Future	1	16,500,000	Member	Buy
2026-06-04 14:20:50	2044 On 05/11/2026			Bond Future	1	1,700,000	Member	Sell
2026-06-04 14:31:55	2044 On 05/11/2026			Bond Future	1	14,800,000	Member	Sell
2026-06-04 14:31:55	2044 On 05/11/2026			Bond Future	1	14,800,000	Client	Sell
2026-06-04 14:31:55	2044 On 05/11/2026			Bond Future	1	14,800,000	Member	Buy
2026-06-04 14:31:56	2044 On 05/11/2026			Bond Future	1	1,700,000	Member	Buy
2026-06-04 14:31:56	2044 On 05/11/2026			Bond Future	1	1,700,000	Client	Sell
Total for 2044 Bond Future					7	66,000,000		
2026-06-04 15:35:59	2046 On 06/08/2026			Bond Future	1	3,300,000	Member	Buy
2026-06-04 15:38:54	2046 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
2026-06-04 16:20:14	2046 On 06/08/2026			Bond Future	1	3,300,000	Member	Buy
2026-06-04 16:20:14	2046 On 06/08/2026			Bond Future	1	3,300,000	Client	Sell
Total for 2046 Bond Future					4	13,200,000		
2026-06-04 10:16:57	R035 On 05/11/2026			Bond Future	1	74,800,000	Member	Buy
2026-06-04 10:17:47	R035 On 05/11/2026			Bond Future	1	74,800,000	Member	Sell
2026-06-04 11:08:14	R035 On 06/08/2026			Bond Future	1	6,800,000	Member	Buy
2026-06-04 11:08:14	R035 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-06-04 11:22:09	R035 On 05/11/2026			Bond Future	1	74,800,000	Client	Sell
2026-06-04 11:22:09	R035 On 05/11/2026			Bond Future	1	74,800,000	Member	Buy
2026-06-04 11:53:00	R035 On 06/08/2026			Bond Future	1	25,000,000	Member	Sell
2026-06-04 11:54:45	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-04 11:55:30	R035 On 06/08/2026			Bond Future	1	19,000,000	Member	Buy
2026-06-04 11:55:30	R035 On 06/08/2026			Bond Future	1	19,000,000	Member	Sell
2026-06-04 11:55:30	R035 On 06/08/2026			Bond Future	1	19,000,000	Client	Buy
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-04 11:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-06-04 12:48:47	R035 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-06-04 12:49:14	R035 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-06-04 12:50:50	R035 On 06/08/2026			Bond Future	1	4,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-04 12:50:50	R035 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell
2026-06-04 12:50:50	R035 On 06/08/2026			Bond Future	1	2,700,000	Client	Buy
2026-06-04 12:50:50	R035 On 06/08/2026			Bond Future	1	4,100,000	Client	Buy
2026-06-04 12:50:50	R035 On 06/08/2026			Bond Future	1	4,100,000	Member	Sell
2026-06-04 16:41:34	R035 On 06/08/2026			Bond Future	1	25,000,000	Member	Buy
2026-06-04 16:41:34	R035 On 06/08/2026			Bond Future	1	19,000,000	Member	Sell
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Client	Sell
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Client	Sell
2026-06-04 16:55:48	R035 On 06/08/2026			Bond Future	1	2,000,000	Client	Sell
2026-06-04 16:55:49	R035 On 06/08/2026			Bond Future	1	19,000,000	Member	Buy
2026-06-04 16:55:49	R035 On 06/08/2026			Bond Future	1	19,000,000	Client	Sell
Total for R035 Bond Future					39	540,000,000		
2026-06-04 10:16:57	R038 On 05/11/2026			Bond Future	1	14,500,000	Member	Sell
2026-06-04 10:18:13	R038 On 05/11/2026			Bond Future	1	14,500,000	Member	Buy
2026-06-04 11:21:15	R038 On 05/11/2026			Bond Future	1	14,500,000	Client	Buy
2026-06-04 11:21:15	R038 On 05/11/2026			Bond Future	1	14,500,000	Member	Sell
Total for R038 Bond Future					4	58,000,000		
2026-06-04 10:16:57	R213 On 06/08/2026			Bond Future	1	54,800,000	Member	Buy
2026-06-04 10:19:02	R213 On 06/08/2026			Bond Future	1	54,800,000	Member	Sell
2026-06-04 11:22:52	R213 On 06/08/2026			Bond Future	1	54,800,000	Client	Sell
2026-06-04 11:22:52	R213 On 06/08/2026			Bond Future	1	54,800,000	Member	Buy
Total for R213 Bond Future					4	219,200,000		
2026-06-04 10:16:57	R214 On 05/11/2026			Bond Future	1	98,100,000	Member	Sell
2026-06-04 10:19:38	R214 On 05/11/2026			Bond Future	1	98,100,000	Member	Buy
2026-06-04 11:21:45	R214 On 05/11/2026			Bond Future	1	98,100,000	Member	Sell
2026-06-04 11:21:45	R214 On 05/11/2026			Bond Future	1	98,100,000	Client	Buy
Total for R214 Bond Future					4	392,400,000		
2026-06-04 14:32:27	R4R2 On 05/11/2026			Bond Future	1	42,300,000	Member	Sell
2026-06-04 14:33:27	R4R2 On 05/11/2026			Bond Future	1	42,300,000	Member	Buy
2026-06-04 14:36:01	R4R2 On 05/11/2026			Bond Future	1	42,300,000	Member	Sell
2026-06-04 14:36:01	R4R2 On 05/11/2026			Bond Future	1	42,300,000	Client	Buy
Total for R4R2 Bond Future					4	169,200,000		

