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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 09/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-09 17:07:51	2029 On 06/08/2026			Bond Future	1	2,600,000	Member	Buy
2026-06-09 17:09:13	2029 On 06/08/2026			Bond Future	1	2,600,000	Member	Sell
2026-06-09 17:14:33	2029 On 06/08/2026			Bond Future	1	2,600,000	Member	Buy
2026-06-09 17:14:33	2029 On 06/08/2026			Bond Future	1	2,600,000	Client	Sell
Total for 2029 Bond Future					4	10,400,000		
2026-06-09 16:55:43	2030 On 06/08/2026			Bond Future	1	11,800,000	Member	Buy
2026-06-09 17:26:13	2030 On 06/08/2026			Bond Future	1	11,800,000	Client	Sell
Total for 2030 Bond Future					2	23,600,000		
2026-06-09 17:07:51	2031 On 06/08/2026			Bond Future	1	6,800,000	Member	Buy
2026-06-09 17:10:30	2031 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-06-09 17:14:55	2031 On 06/08/2026			Bond Future	1	6,800,000	Client	Sell
2026-06-09 17:14:55	2031 On 06/08/2026			Bond Future	1	6,800,000	Member	Buy
Total for 2031 Bond Future					4	27,200,000		
2026-06-09 16:15:17	2032 On 06/08/2026			Bond Future	1	1,400,000	Member	Sell
2026-06-09 16:20:02	2032 On 06/08/2026			Bond Future	1	1,400,000	Client	Buy
2026-06-09 16:55:43	2032 On 06/08/2026			Bond Future	1	7,000,000	Member	Buy
2026-06-09 17:25:05	2032 On 06/08/2026			Bond Future	1	7,000,000	Client	Sell
Total for 2032 Bond Future					4	16,800,000		
2026-06-09 16:37:16	2037 On 06/08/2026			Bond Future	1	89,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-09 16:52:54	2037 On 06/08/2026			Bond Future	1	89,000,000	Member	Sell
2026-06-09 16:54:05	2037 On 06/08/2026			Bond Future	1	89,000,000	Client	Sell
2026-06-09 16:54:05	2037 On 06/08/2026			Bond Future	1	89,000,000	Member	Buy
Total for 2037 Bond Future					4	356,000,000		
2026-06-09 15:06:19	2040 On 06/08/2026			Bond Future	1	31,800,000	Member	Sell
2026-06-09 15:34:04	2040 On 06/08/2026			Bond Future	1	31,800,000	Client	Buy
Total for 2040 Bond Future					2	63,600,000		
2026-06-09 09:25:16	R035 On 06/08/2026			Bond Future	1	326,500,000	Member	Sell
2026-06-09 10:08:06	R035 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	51,400,000	Client	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	29,900,000	Member	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	51,400,000	Member	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	17,500,000	Member	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	161,900,000	Member	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	51,400,000	Member	Sell
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	17,500,000	Member	Sell
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	17,500,000	Client	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	29,900,000	Member	Sell
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	161,900,000	Client	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	29,900,000	Client	Buy
2026-06-09 10:11:28	R035 On 06/08/2026			Bond Future	1	161,900,000	Member	Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	16,100,000	Client	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	4,300,000	Client	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	16,100,000	Member	Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	5,300,000	Member	Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	15,100,000	Member	Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	4,300,000	Member	Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	4,400,000	Client	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	5,600,000	Client	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	15,100,000	Client	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	5,600,000	Member	Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	5,300,000	Client	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	4,400,000	Member	Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	15,100,000	Member	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	16,100,000	Member	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	4,300,000	Member	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	4,400,000	Member	Buy
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-09 10:11:29	R035 On 06/08/2026			Bond Future	1	5,600,000	Member	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	3,900,000	Member	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	4,200,000	Member	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	2,400,000	Member	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	2,400,000	Client	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	1,800,000	Client	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	3,900,000	Member	Sell
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	4,200,000	Client	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	3,900,000	Client	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	2,700,000	Client	Buy
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	2,400,000	Member	Sell
2026-06-09 10:11:30	R035 On 06/08/2026			Bond Future	1	4,200,000	Member	Sell
2026-06-09 11:09:34	R035 On 06/08/2026			Bond Future	1	6,100,000	Member	Sell
2026-06-09 11:21:14	R035 On 05/11/2026			Bond Future	1	38,800,000	Member	Sell
2026-06-09 11:21:14	R035 On 05/11/2026			Bond Future	1	38,800,000	Member	Buy
2026-06-09 11:50:55	R035 On 06/08/2026			Bond Future	1	6,100,000	Client	Buy
2026-06-09 16:55:43	R035 On 06/08/2026			Bond Future	1	7,400,000	Member	Buy
2026-06-09 17:07:40	R035 On 05/11/2026			Bond Future	1	38,800,000	Member	Sell
2026-06-09 17:07:40	R035 On 05/11/2026			Bond Future	1	38,800,000	Client	Buy
2026-06-09 17:23:18	R035 On 06/08/2026			Bond Future	1	7,400,000	Client	Sell
Total for R035 Bond Future					54	1,488,200,000		
2026-06-09 15:06:19	R038 On 06/08/2026			Bond Future	1	33,700,000	Member	Sell
2026-06-09 15:36:02	R038 On 06/08/2026			Bond Future	1	33,700,000	Client	Buy
Total for R038 Bond Future					2	67,400,000		
2026-06-09 16:37:16	R053 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
2026-06-09 16:52:37	R053 On 06/08/2026			Bond Future	1	300,000,000	Member	Sell
2026-06-09 16:55:11	R053 On 06/08/2026			Bond Future	1	300,000,000	Client	Sell
2026-06-09 16:55:11	R053 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
Total for R053 Bond Future					4	1,200,000,000		
2026-06-09 16:46:35	R209 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-06-09 16:46:35	R209 On 06/08/2026			Bond Future	1	11,800,000	Member	Sell
2026-06-09 17:01:15	R209 On 06/08/2026			Bond Future	1	1,800,000	Client	Buy
2026-06-09 17:03:11	R209 On 06/08/2026			Bond Future	1	3,800,000	Member	Buy
2026-06-09 17:03:56	R209 On 06/08/2026			Bond Future	1	3,800,000	Client	Buy
2026-06-09 17:03:56	R209 On 06/08/2026			Bond Future	1	3,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-09 17:03:56	R209 On 06/08/2026			Bond Future	1	8,000,000	Member	Buy
2026-06-09 17:03:56	R209 On 06/08/2026			Bond Future	1	8,000,000	Member	Sell
2026-06-09 17:03:56	R209 On 06/08/2026			Bond Future	1	8,000,000	Client	Buy
Total for R209 Bond Future					9	50,800,000		
Grand Total for all Instruments					89	3,304,000,000		