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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/02/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-24 10:00:52	2032 On 07/05/2026			Bond Future	1	5,500,000	Client	Sell
2026-02-24 10:00:52	2032 On 07/05/2026			Bond Future	1	5,500,000	Client	Buy
2026-02-24 16:20:29	2032 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-02-24 16:20:29	2032 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-02-24 17:47:10	2032 On 07/05/2026			Bond Future	1	900,000	Client	Sell
2026-02-24 17:47:10	2032 On 07/05/2026			Bond Future	1	900,000	Member	Buy
Total for 2032 Bond Future					6	14,600,000		
2026-02-24 15:49:05	2037 On 07/05/2026			Bond Future	1	46,900,000	Member	Sell
2026-02-24 16:00:50	2037 On 07/05/2026			Bond Future	1	6,800,000	Member	Buy
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	11,900,000	Member	Buy
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	12,300,000	Member	Buy
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	15,900,000	Member	Buy
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	11,900,000	Client	Buy
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	12,300,000	Client	Buy
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	15,900,000	Member	Sell
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	6,800,000	Member	Sell
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	12,300,000	Member	Sell
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	15,900,000	Client	Buy
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	6,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-24 16:02:37	2037 On 07/05/2026			Bond Future	1	11,900,000	Member	Sell
2026-02-24 16:20:29	2037 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-02-24 16:20:29	2037 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-02-24 17:09:52	2037 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-02-24 17:10:15	2037 On 07/05/2026			Bond Future	1	900,000	Client	Sell
2026-02-24 17:47:34	2037 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-02-24 17:47:34	2037 On 07/05/2026			Bond Future	1	700,000	Client	Sell
Total for 2037 Bond Future					19	192,200,000		
2026-02-24 09:59:58	2040 On 07/05/2026			Bond Future	1	27,300,000	Client	Sell
2026-02-24 09:59:58	2040 On 07/05/2026			Bond Future	1	27,300,000	Client	Buy
2026-02-24 16:20:29	2040 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-02-24 16:20:29	2040 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-02-24 17:51:35	2040 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2026-02-24 17:51:35	2040 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
Total for 2040 Bond Future					6	58,600,000		
2026-02-24 17:09:52	R035 On 07/05/2026			Bond Future	1	1,600,000	Member	Buy
2026-02-24 17:10:39	R035 On 07/05/2026			Bond Future	1	1,600,000	Member	Sell
Total for R035 Bond Future					2	3,200,000		
2026-02-24 16:20:29	R214 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-02-24 16:20:29	R214 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-02-24 17:48:15	R214 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-02-24 17:48:15	R214 On 07/05/2026			Bond Future	1	200,000	Member	Buy
Total for R214 Bond Future					4	800,000		
2026-02-24 13:21:22	R248 On 07/05/2026			Bond Future	1	1,800,000	Client	Buy
2026-02-24 13:21:22	R248 On 07/05/2026			Bond Future	1	1,900,000	Client	Buy
2026-02-24 13:21:22	R248 On 07/05/2026			Bond Future	1	2,800,000	Client	Buy
2026-02-24 13:21:22	R248 On 07/05/2026			Bond Future	1	1,900,000	Client	Sell
2026-02-24 13:21:22	R248 On 07/05/2026			Bond Future	1	1,800,000	Client	Sell
2026-02-24 13:21:22	R248 On 07/05/2026			Bond Future	1	2,800,000	Client	Sell
2026-02-24 17:17:04	R248 On 07/05/2026			Bond Future	1	153,900,000	Member	Buy
2026-02-24 17:19:48	R248 On 07/05/2026			Bond Future	1	3,400,000	Member	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	129,100,000	Member	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	14,000,000	Member	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	7,400,000	Member	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	3,400,000	Member	Buy
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	3,400,000	Client	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	129,100,000	Member	Buy
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	7,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	7,400,000	Client	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	14,000,000	Client	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	129,100,000	Client	Sell
2026-02-24 17:20:57	R248 On 07/05/2026			Bond Future	1	14,000,000	Member	Buy
Total for R248 Bond Future					19	628,600,000		
Grand Total for all Instruments					56	898,000,000		