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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-14 11:38:00	2029 On 06/08/2026			Bond Future	1	37,000,000	Member	Buy
2026-05-14 11:38:00	2029 On 06/08/2026			Bond Future	1	37,000,000	Client	Sell
Total for 2029 Bond Future					2	74,000,000		
2026-05-14 16:59:54	2030 On 06/08/2026			Bond Future	1	12,300,000	Member	Buy
2026-05-14 17:07:39	2030 On 06/08/2026			Bond Future	1	12,300,000	Client	Sell
Total for 2030 Bond Future					2	24,600,000		
2026-05-14 09:23:47	2031 On 06/08/2026			Bond Future	1	29,700,000	Member	Buy
2026-05-14 09:23:47	2031 On 05/11/2026			Bond Future	1	218,000,000	Member	Buy
2026-05-14 09:27:28	2031 On 06/08/2026			Bond Future	1	29,700,000	Member	Sell
2026-05-14 09:29:05	2031 On 06/08/2026			Bond Future	1	29,700,000	Client	Sell
2026-05-14 09:29:05	2031 On 06/08/2026			Bond Future	1	29,700,000	Member	Buy
2026-05-14 09:51:56	2031 On 05/11/2026			Bond Future	1	118,400,000	Member	Sell
2026-05-14 09:57:45	2031 On 05/11/2026			Bond Future	1	99,600,000	Member	Sell
2026-05-14 09:57:45	2031 On 05/11/2026			Bond Future	1	99,600,000	Member	Buy
2026-05-14 09:57:45	2031 On 05/11/2026			Bond Future	1	118,400,000	Member	Buy
2026-05-14 09:57:45	2031 On 05/11/2026			Bond Future	1	118,400,000	Client	Sell
2026-05-14 09:57:45	2031 On 05/11/2026			Bond Future	1	99,600,000	Client	Sell
Total for 2031 Bond Future					11	990,800,000		
2026-05-14 12:26:15	2032 On 06/08/2026			Bond Future	1	15,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-14 12:26:15	2032 On 06/08/2026			Bond Future	1	95,500,000	Member	Buy
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	15,500,000	Member	Buy
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	40,000,000	Member	Buy
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	15,500,000	Client	Sell
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	40,000,000	Client	Sell
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	40,000,000	Client	Sell
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	40,000,000	Member	Sell
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	40,000,000	Member	Sell
2026-05-14 12:38:10	2032 On 06/08/2026			Bond Future	1	40,000,000	Member	Buy
Total for 2032 Bond Future					10	382,000,000		
2026-05-14 11:38:00	2033 On 06/08/2026			Bond Future	1	63,700,000	Member	Buy
2026-05-14 11:38:00	2033 On 06/08/2026			Bond Future	1	63,700,000	Client	Sell
2026-05-14 16:46:26	2033 On 06/08/2026			Bond Future	1	35,100,000	Member	Sell
2026-05-14 16:49:36	2033 On 06/08/2026			Bond Future	1	35,100,000	Client	Buy
Total for 2033 Bond Future					4	197,600,000		
2026-05-14 10:02:06	2040 On 06/08/2026			Bond Future	1	24,500,000	Member	Buy
2026-05-14 10:59:44	2040 On 06/08/2026			Bond Future	1	24,500,000	Client	Sell
Total for 2040 Bond Future					2	49,000,000		
2026-05-14 10:02:06	2044 On 06/08/2026			Bond Future	1	47,900,000	Member	Buy
2026-05-14 10:58:48	2044 On 06/08/2026			Bond Future	1	47,900,000	Client	Sell
Total for 2044 Bond Future					2	95,800,000		
2026-05-14 15:27:50	R033 On 06/08/2026			Bond Future	1	7,600,000	Member	Sell
2026-05-14 15:29:11	R033 On 06/08/2026			Bond Future	1	7,600,000	Client	Buy
Total for R033 Bond Future					2	15,200,000		
2026-05-14 10:02:06	R038 On 06/08/2026			Bond Future	1	72,100,000	Member	Buy
2026-05-14 10:57:28	R038 On 06/08/2026			Bond Future	1	72,100,000	Client	Sell
Total for R038 Bond Future					2	144,200,000		
2026-05-14 16:48:54	R209 On 06/08/2026			Bond Future	1	4,800,000	Member	Sell
2026-05-14 16:50:29	R209 On 06/08/2026			Bond Future	1	4,800,000	Client	Buy
Total for R209 Bond Future					2	9,600,000		
Grand Total for all Instruments					39	1,982,800,000		