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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-18 10:12:16	2029 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-05-18 11:03:23	2029 On 06/08/2026			Bond Future	1	5,800,000	Client	Buy
Total for 2029 Bond Future					2	11,600,000		
2026-05-18 11:57:24	2031 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-05-18 12:47:32	2031 On 06/08/2026			Bond Future	1	2,200,000	Client	Buy
Total for 2031 Bond Future					2	4,400,000		
2026-05-18 10:12:16	2032 On 06/08/2026			Bond Future	1	3,200,000	Member	Sell
2026-05-18 11:04:52	2032 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-05-18 11:06:27	2032 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-05-18 11:06:27	2032 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-18 11:06:27	2032 On 06/08/2026			Bond Future	1	1,000,000	Client	Buy
2026-05-18 11:06:27	2032 On 06/08/2026			Bond Future	1	2,200,000	Client	Buy
2026-05-18 11:06:27	2032 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
Total for 2032 Bond Future					7	12,800,000		
2026-05-18 15:46:04	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-05-18 15:46:04	2037 On 06/08/2026			Bond Future	1	200,000,000	Client	Buy
2026-05-18 15:48:14	2037 On 06/08/2026			Bond Future	1	200,000,000	Client	Sell
2026-05-18 15:48:14	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
Total for 2037 Bond Future					4	800,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-18 16:29:11	R035 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-05-18 16:38:42	R035 On 06/08/2026			Bond Future	1	3,500,000	Client	Sell
Total for R035 Bond Future					2	7,000,000		
2026-05-18 12:03:12	R053 On 06/08/2026			Bond Future	1	73,400,000	Member	Buy
2026-05-18 12:08:38	R053 On 06/08/2026			Bond Future	1	73,400,000	Client	Sell
Total for R053 Bond Future					2	146,800,000		
2026-05-18 15:33:22	R209 On 06/05/2027			Bond Future	1	5,900,000	Client	Buy
2026-05-18 15:33:22	R209 On 06/05/2027			Bond Future	1	5,900,000	Client	Sell
2026-05-18 15:37:52	R209 On 06/05/2027			Bond Future	1	5,900,000	Client	Buy
2026-05-18 15:37:52	R209 On 06/05/2027			Bond Future	1	5,900,000	Client	Sell
2026-05-18 15:39:13	R209 On 06/05/2027			Bond Future	1	5,900,000	Client	Buy
2026-05-18 15:39:13	R209 On 06/05/2027			Bond Future	1	5,900,000	Client	Sell
2026-05-18 15:42:33	R209 On 06/08/2026			Bond Future	1	5,900,000	Client	Buy
2026-05-18 15:42:33	R209 On 06/08/2026			Bond Future	1	5,900,000	Client	Sell
Total for R209 Bond Future					8	47,200,000		
2026-05-18 17:22:00	R214 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-05-18 17:40:29	R214 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
Total for R214 Bond Future					2	2,600,000		
2026-05-18 11:08:55	R248 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-05-18 11:08:55	R248 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-05-18 11:10:46	R248 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-05-18 11:10:46	R248 On 06/08/2026			Bond Future	1	200,000	Client	Buy
2026-05-18 12:28:09	R248 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-05-18 16:22:53	R248 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
Total for R248 Bond Future					6	3,400,000		
Grand Total for all Instruments					35	1,035,800,000		