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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/05/2026

| Matched Time               | Contract Details   | Strike | Call/ Put | Product     | No of Trades | Nominal       | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|-----------|
| 2026-05-22 16:34:19        | 2030 On 06/08/2026 |        |           | Bond Future | 1            | 200,000       | Member     | Sell      |
| 2026-05-22 17:41:00        | 2030 On 06/08/2026 |        |           | Bond Future | 1            | 200,000       | Client     | Buy       |
| Total for 2030 Bond Future |                    |        |           |             | 2            | 400,000       |            |           |
| 2026-05-22 11:51:09        | 2032 On 06/08/2026 |        |           | Bond Future | 1            | 11,700,000    | Member     | Sell      |
| 2026-05-22 12:15:05        | 2032 On 06/08/2026 |        |           | Bond Future | 1            | 11,700,000    | Client     | Buy       |
| 2026-05-22 16:34:19        | 2032 On 06/08/2026 |        |           | Bond Future | 1            | 5,200,000     | Member     | Buy       |
| 2026-05-22 17:38:48        | 2032 On 06/08/2026 |        |           | Bond Future | 1            | 5,200,000     | Client     | Sell      |
| Total for 2032 Bond Future |                    |        |           |             | 4            | 33,800,000    |            |           |
| 2026-05-22 12:16:38        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 291,500,000   | Member     | Sell      |
| 2026-05-22 12:16:38        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 1,700,000     | Member     | Buy       |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 53,600,000    | Member     | Buy       |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 236,200,000   | Member     | Buy       |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 236,200,000   | Member     | Sell      |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 236,200,000   | Client     | Buy       |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 53,600,000    | Member     | Sell      |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 53,600,000    | Client     | Buy       |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 1,700,000     | Member     | Sell      |
| 2026-05-22 14:52:05        | 2033 On 06/08/2026 |        |           | Bond Future | 1            | 1,700,000     | Client     | Buy       |
| Total for 2033 Bond Future |                    |        |           |             | 10           | 1,166,000,000 |            |           |

| Matched Time               | Contract Details   | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 2026-05-22 12:10:12        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 8,700,000  | Member        | Buy          |
| 2026-05-22 12:10:12        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 8,700,000  | Member        | Sell         |
| 2026-05-22 12:28:09        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 8,700,000  | Member        | Buy          |
| 2026-05-22 12:28:09        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 8,700,000  | Member        | Sell         |
| 2026-05-22 14:38:26        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 10,000,000 | Member        | Sell         |
| 2026-05-22 14:46:23        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 10,000,000 | Client        | Buy          |
| 2026-05-22 15:01:05        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 8,700,000  | Client        | Sell         |
| 2026-05-22 15:01:05        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 8,700,000  | Member        | Buy          |
| 2026-05-22 16:34:19        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 12,400,000 | Member        | Buy          |
| 2026-05-22 17:40:25        | 2037 On 06/08/2026 |        |              | Bond Future | 1               | 12,400,000 | Client        | Sell         |
| Total for 2037 Bond Future |                    |        |              |             | 10              | 97,000,000 |               |              |
| 2026-05-22 16:34:19        | 2040 On 06/08/2026 |        |              | Bond Future | 1               | 3,400,000  | Member        | Sell         |
| 2026-05-22 17:38:05        | 2040 On 06/08/2026 |        |              | Bond Future | 1               | 3,400,000  | Client        | Buy          |
| Total for 2040 Bond Future |                    |        |              |             | 2               | 6,800,000  |               |              |
| 2026-05-22 16:34:19        | 2044 On 06/08/2026 |        |              | Bond Future | 1               | 2,300,000  | Member        | Sell         |
| 2026-05-22 17:41:32        | 2044 On 06/08/2026 |        |              | Bond Future | 1               | 2,300,000  | Client        | Buy          |
| Total for 2044 Bond Future |                    |        |              |             | 2               | 4,600,000  |               |              |
| 2026-05-22 16:34:19        | R033 On 06/08/2026 |        |              | Bond Future | 1               | 1,500,000  | Member        | Buy          |
| 2026-05-22 17:43:08        | R033 On 06/08/2026 |        |              | Bond Future | 1               | 1,500,000  | Client        | Sell         |
| Total for R033 Bond Future |                    |        |              |             | 2               | 3,000,000  |               |              |
| 2026-05-22 16:26:37        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 25,000,000 | Member        | Buy          |
| 2026-05-22 16:26:37        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 25,000,000 | Member        | Sell         |
| 2026-05-22 16:27:01        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 25,000,000 | Member        | Sell         |
| 2026-05-22 16:28:15        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Member        | Sell         |
| 2026-05-22 16:28:15        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 25,000,000 | Member        | Buy          |
| 2026-05-22 16:34:19        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 16,300,000 | Member        | Sell         |
| 2026-05-22 16:35:23        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Member        | Buy          |
| 2026-05-22 16:38:37        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 19,000,000 | Member        | Buy          |
| 2026-05-22 16:38:37        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 19,000,000 | Client        | Buy          |
| 2026-05-22 16:38:37        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 19,000,000 | Member        | Sell         |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Member        | Sell         |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Client        | Buy          |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Member        | Buy          |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Member        | Buy          |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Member        | Sell         |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Client        | Buy          |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Member        | Sell         |
| 2026-05-22 16:38:38        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000  | Client        | Buy          |

| Matched Time               | Contract Details   | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 19,000,000  | Member        | Buy          |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Member        | Buy          |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Client        | Sell         |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Member        | Buy          |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 19,000,000  | Client        | Sell         |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 19,000,000  | Member        | Sell         |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Member        | Sell         |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Member        | Sell         |
| 2026-05-22 16:48:57        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Client        | Sell         |
| 2026-05-22 16:48:58        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Client        | Sell         |
| 2026-05-22 16:48:58        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 2,000,000   | Member        | Buy          |
| 2026-05-22 17:39:49        | R035 On 06/08/2026 |        |              | Bond Future | 1               | 16,300,000  | Client        | Buy          |
| Total for R035 Bond Future |                    |        |              |             | 30              | 282,600,000 |               |              |
| 2026-05-22 16:34:19        | R053 On 06/08/2026 |        |              | Bond Future | 1               | 1,600,000   | Member        | Sell         |
| 2026-05-22 17:36:22        | R053 On 06/08/2026 |        |              | Bond Future | 1               | 1,600,000   | Client        | Buy          |
| Total for R053 Bond Future |                    |        |              |             | 2               | 3,200,000   |               |              |
| 2026-05-22 16:34:19        | R209 On 06/08/2026 |        |              | Bond Future | 1               | 12,000,000  | Member        | Buy          |
| 2026-05-22 17:39:16        | R209 On 06/08/2026 |        |              | Bond Future | 1               | 12,000,000  | Client        | Sell         |
| Total for R209 Bond Future |                    |        |              |             | 2               | 24,000,000  |               |              |
| 2026-05-22 17:20:04        | R213 On 06/08/2026 |        |              | Bond Future | 1               | 13,800,000  | Member        | Sell         |
| 2026-05-22 17:43:49        | R213 On 06/08/2026 |        |              | Bond Future | 1               | 13,800,000  | Client        | Buy          |
| Total for R213 Bond Future |                    |        |              |             | 2               | 27,600,000  |               |              |
| 2026-05-22 16:34:19        | R214 On 06/08/2026 |        |              | Bond Future | 1               | 5,600,000   | Member        | Buy          |
| 2026-05-22 17:42:03        | R214 On 06/08/2026 |        |              | Bond Future | 1               | 5,600,000   | Client        | Sell         |
| Total for R214 Bond Future |                    |        |              |             | 2               | 11,200,000  |               |              |
| 2026-05-22 11:21:59        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 10,000,000  | Member        | Buy          |
| 2026-05-22 11:25:46        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 10,000,000  | Member        | Sell         |
| 2026-05-22 11:25:58        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 10,000,000  | Member        | Buy          |
| 2026-05-22 11:25:58        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 10,000,000  | Client        | Sell         |
| 2026-05-22 13:04:20        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 8,800,000   | Member        | Buy          |
| 2026-05-22 13:04:20        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 8,800,000   | Member        | Sell         |
| 2026-05-22 14:13:22        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 8,800,000   | Member        | Buy          |
| 2026-05-22 14:13:22        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 8,800,000   | Member        | Sell         |
| 2026-05-22 15:01:34        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 8,800,000   | Client        | Buy          |
| 2026-05-22 15:01:34        | R248 On 05/11/2026 |        |              | Bond Future | 1               | 8,800,000   | Member        | Sell         |
| 2026-05-22 16:34:19        | R248 On 06/08/2026 |        |              | Bond Future | 1               | 11,300,000  | Member        | Sell         |
| 2026-05-22 17:37:05        | R248 On 06/08/2026 |        |              | Bond Future | 1               | 11,300,000  | Client        | Buy          |
| Total for R248 Bond Future |                    |        |              |             | 12              | 115,400,000 |               |              |

| Matched<br>Time                 | Contract Details   | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|---------------------------------|--------------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 2026-05-22 16:34:19             | R2R9 On 06/08/2026 |        |              | Bond Future | 1               | 1,400,000     | Member        | Buy          |
| 2026-05-22 17:42:34             | R2R9 On 06/08/2026 |        |              | Bond Future | 1               | 1,400,000     | Client        | Sell         |
| Total for R2R9 Bond Future      |                    |        |              |             | 2               | 2,800,000     |               |              |
| 2026-05-22 16:34:19             | R4R2 On 06/08/2026 |        |              | Bond Future | 1               | 3,700,000     | Member        | Buy          |
| 2026-05-22 17:37:33             | R4R2 On 06/08/2026 |        |              | Bond Future | 1               | 3,700,000     | Client        | Sell         |
| Total for R4R2 Bond Future      |                    |        |              |             | 2               | 7,400,000     |               |              |
| Grand Total for all Instruments |                    |        |              |             | 86              | 1,785,800,000 |               |              |