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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-29 14:19:58	2030 On 06/08/2026			Bond Future	1	100,000,000	Member	Sell
2026-05-29 14:19:58	2030 On 06/08/2026			Bond Future	1	100,000,000	Client	Buy
2026-05-29 14:21:35	2030 On 06/08/2026			Bond Future	1	100,000,000	Member	Buy
2026-05-29 14:21:35	2030 On 06/08/2026			Bond Future	1	100,000,000	Client	Sell
Total for 2030 Bond Future					4	400,000,000		
2026-05-29 17:04:41	2031 On 06/08/2026			Bond Future	1	32,200,000	Member	Sell
2026-05-29 17:31:25	2031 On 06/08/2026			Bond Future	1	32,200,000	Client	Buy
Total for 2031 Bond Future					2	64,400,000		
2026-05-29 09:08:08	2032 On 06/08/2026			Bond Future	1	34,000,000	Member	Buy
2026-05-29 11:49:32	2032 On 06/08/2026			Bond Future	1	34,000,000	Client	Sell
2026-05-29 12:25:50	2032 On 06/08/2026			Bond Future	1	17,200,000	Member	Sell
2026-05-29 15:32:54	2032 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	4,200,000	Member	Buy
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	2,200,000	Client	Buy
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	4,200,000	Member	Sell
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	4,200,000	Client	Buy
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-05-29 15:35:28	2032 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	700,000	Client	Buy
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	2,600,000	Member	Sell
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	2,600,000	Client	Buy
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	2,700,000	Client	Buy
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	4,600,000	Client	Buy
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	4,600,000	Member	Sell
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	4,600,000	Member	Buy
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	2,600,000	Member	Buy
2026-05-29 15:35:29	2032 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy
2026-05-29 15:38:48	2032 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-05-29 15:38:48	2032 On 06/08/2026			Bond Future	1	100,000	Client	Sell
2026-05-29 15:39:01	2032 On 06/08/2026			Bond Future	1	100,000	Client	Sell
2026-05-29 15:39:01	2032 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-05-29 15:39:16	2032 On 06/08/2026			Bond Future	1	100,000	Client	Sell
2026-05-29 15:39:16	2032 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-05-29 15:39:28	2032 On 06/08/2026			Bond Future	1	100,000	Client	Sell
2026-05-29 15:39:28	2032 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-05-29 15:39:42	2032 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-05-29 15:39:42	2032 On 06/08/2026			Bond Future	1	200,000	Client	Buy
2026-05-29 16:59:42	2032 On 06/08/2026			Bond Future	1	139,800,000	Member	Sell
2026-05-29 17:06:46	2032 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	3,600,000	Member	Buy
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	16,800,000	Member	Buy
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	117,400,000	Member	Buy
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	117,400,000	Client	Buy
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	3,600,000	Member	Sell
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	16,800,000	Client	Buy
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	16,800,000	Member	Sell
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	117,400,000	Member	Sell
2026-05-29 17:08:08	2032 On 06/08/2026			Bond Future	1	3,600,000	Client	Buy
Total for 2032 Bond Future					47	697,200,000		
2026-05-29 09:08:08	2037 On 06/08/2026			Bond Future	1	42,200,000	Member	Sell
2026-05-29 09:08:08	2037 On 06/08/2026			Bond Future	1	118,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-29 09:08:59	2037 On 06/08/2026			Bond Future	1	28,000,000	Member	Buy
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	12,600,000	Member	Buy
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	12,600,000	Member	Sell
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	500,000	Client	Buy
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	28,000,000	Member	Sell
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	12,600,000	Client	Buy
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	28,000,000	Client	Buy
2026-05-29 09:18:49	2037 On 06/08/2026			Bond Future	1	1,100,000	Client	Buy
2026-05-29 11:50:37	2037 On 06/08/2026			Bond Future	1	118,200,000	Client	Buy
2026-05-29 12:25:50	2037 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-05-29 13:44:24	2037 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-05-29 13:44:47	2037 On 06/08/2026			Bond Future	1	10,000,000	Member	Buy
2026-05-29 13:45:05	2037 On 06/08/2026			Bond Future	1	10,000,000	Client	Buy
2026-05-29 13:45:05	2037 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-05-29 15:33:24	2037 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-05-29 15:36:10	2037 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-05-29 15:36:10	2037 On 06/08/2026			Bond Future	1	800,000	Client	Buy
2026-05-29 15:36:10	2037 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	100,000	Member	Sell
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	300,000	Client	Buy
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	100,000	Member	Sell
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	100,000	Member	Buy
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	100,000	Member	Buy
2026-05-29 15:36:11	2037 On 06/08/2026			Bond Future	1	100,000	Member	Buy
2026-05-29 15:43:09	2037 On 06/08/2026			Bond Future	1	300,000	Client	Buy
2026-05-29 15:43:09	2037 On 06/08/2026			Bond Future	1	300,000	Client	Sell
2026-05-29 15:43:29	2037 On 06/08/2026			Bond Future	1	100,000	Client	Sell
2026-05-29 15:43:29	2037 On 06/08/2026			Bond Future	1	100,000	Client	Buy
2026-05-29 15:43:59	2037 On 06/08/2026			Bond Future	1	600,000	Client	Buy
2026-05-29 15:43:59	2037 On 06/08/2026			Bond Future	1	600,000	Client	Sell
Total for 2037 Bond Future					38	452,400,000		
2026-05-29 15:57:18	2044 On 06/08/2026			Bond Future	1	150,000,000	Member	Buy
2026-05-29 17:16:55	2044 On 06/08/2026			Bond Future	1	150,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-29 17:48:33	2044 On 06/08/2026			Bond Future	1	28,200,000	Member	Buy
2026-05-29 17:55:27	2044 On 06/08/2026			Bond Future	1	28,200,000	Client	Sell
Total for 2044 Bond Future					4	356,400,000		
2026-05-29 16:21:32	ALBI On 06/08/2026			Index Future	1	10,000	Member	Buy
2026-05-29 16:21:32	ALBI On 06/08/2026			Index Future	1	10,000	Member	Sell
2026-05-29 17:16:17	ALBI On 06/08/2026			Index Future	1	10,000	Member	Buy
2026-05-29 17:35:41	ALBI On 06/08/2026			Index Future	1	10,000	Client	Sell
Total for ALBI Index Future					4	40,000		
2026-05-29 12:25:50	R035 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-05-29 17:41:39	R035 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-05-29 17:49:23	R035 On 06/08/2026			Bond Future	1	8,500,000	Client	Buy
2026-05-29 17:49:23	R035 On 06/08/2026			Bond Future	1	8,500,000	Client	Sell
2026-05-29 17:50:14	R035 On 06/08/2026			Bond Future	1	700,000	Client	Buy
2026-05-29 17:50:14	R035 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-05-29 17:50:40	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Sell
2026-05-29 17:50:40	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy
2026-05-29 17:50:56	R035 On 06/08/2026			Bond Future	1	4,100,000	Client	Buy
2026-05-29 17:50:56	R035 On 06/08/2026			Bond Future	1	4,100,000	Client	Sell
2026-05-29 17:51:12	R035 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-05-29 17:51:12	R035 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
2026-05-29 17:51:31	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Buy
2026-05-29 17:51:31	R035 On 06/08/2026			Bond Future	1	1,700,000	Client	Sell
Total for R035 Bond Future					14	36,400,000		
2026-05-29 12:03:40	R209 On 06/08/2026			Bond Future	1	16,000,000	Member	Buy
2026-05-29 13:11:43	R209 On 06/08/2026			Bond Future	1	16,000,000	Member	Sell
2026-05-29 13:20:35	R209 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-05-29 13:20:35	R209 On 06/08/2026			Bond Future	1	16,000,000	Member	Buy
2026-05-29 13:23:49	R209 On 06/08/2026			Bond Future	1	12,000,000	Member	Sell
2026-05-29 13:23:49	R209 On 06/08/2026			Bond Future	1	12,000,000	Client	Sell
2026-05-29 13:23:49	R209 On 06/08/2026			Bond Future	1	4,000,000	Client	Sell
2026-05-29 13:23:49	R209 On 06/08/2026			Bond Future	1	12,000,000	Member	Buy
2026-05-29 13:23:49	R209 On 06/08/2026			Bond Future	1	4,000,000	Member	Buy
Total for R209 Bond Future					9	96,000,000		
2026-05-29 09:08:08	R213 On 06/08/2026			Bond Future	1	84,200,000	Member	Buy
2026-05-29 09:08:08	R213 On 06/08/2026			Bond Future	1	42,200,000	Member	Buy
2026-05-29 09:09:21	R213 On 06/08/2026			Bond Future	1	28,000,000	Member	Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	12,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	28,000,000	Member	Buy
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	12,600,000	Client	Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	500,000	Client	Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	28,000,000	Client	Sell
2026-05-29 09:19:41	R213 On 06/08/2026			Bond Future	1	12,600,000	Member	Buy
2026-05-29 11:51:39	R213 On 06/08/2026			Bond Future	1	84,200,000	Client	Sell
Total for R213 Bond Future					15	337,200,000		
Grand Total for all Instruments					137	2,440,040,000		