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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/07/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-22 10:14:52	2030 On 05/11/2026			Bond Future	1	200,000,000	Member	Sell
2026-07-22 10:14:52	2030 On 05/11/2026			Bond Future	1	200,000,000	Client	Buy
2026-07-22 10:33:04	2030 On 05/11/2026			Bond Future	1	500,000,000	Member	Sell
2026-07-22 10:33:04	2030 On 05/11/2026			Bond Future	1	500,000,000	Client	Buy
2026-07-22 14:32:09	2030 On 05/11/2026			Bond Future	1	258,300,000	Member	Sell
2026-07-22 14:32:09	2030 On 05/11/2026			Bond Future	1	258,300,000	Client	Buy
Total for 2030 Bond Future					6	1,916,600,000		
2026-07-22 10:52:29	2040 On 04/02/2027			Bond Future	1	567,900,000	Member	Sell
2026-07-22 11:19:29	2040 On 04/02/2027			Bond Future	1	15,000,000	Member	Buy
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	40,000,000	Member	Buy
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	2,000,000	Member	Buy
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	153,000,000	Member	Buy
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	40,000,000	Client	Buy
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	153,000,000	Client	Buy
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	2,000,000	Client	Buy
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	40,000,000	Member	Sell
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	153,000,000	Member	Sell
2026-07-22 12:20:53	2040 On 04/02/2027			Bond Future	1	2,000,000	Member	Sell
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	27,900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	51,000,000	Member	Sell
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	51,000,000	Member	Buy
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	34,000,000	Member	Buy
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	245,000,000	Member	Buy
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	27,900,000	Member	Sell
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	51,000,000	Client	Buy
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	15,000,000	Client	Buy
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	245,000,000	Client	Buy
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	34,000,000	Client	Buy
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	245,000,000	Member	Sell
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	15,000,000	Member	Sell
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	34,000,000	Member	Sell
2026-07-22 12:20:54	2040 On 04/02/2027			Bond Future	1	27,900,000	Member	Buy
Total for 2040 Bond Future					25	2,271,600,000		
2026-07-22 13:37:53	2044 On 05/11/2026			Bond Future	1	114,100,000	Member	Sell
2026-07-22 13:38:38	2044 On 05/11/2026			Bond Future	1	8,500,000	Member	Buy
2026-07-22 14:09:21	2044 On 05/11/2026			Bond Future	1	3,000,000	Member	Sell
2026-07-22 14:09:21	2044 On 05/11/2026			Bond Future	1	3,000,000	Member	Buy
2026-07-22 14:09:21	2044 On 05/11/2026			Bond Future	1	600,000	Member	Buy
2026-07-22 14:09:21	2044 On 05/11/2026			Bond Future	1	3,000,000	Client	Buy
2026-07-22 14:09:21	2044 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-07-22 14:09:21	2044 On 05/11/2026			Bond Future	1	600,000	Client	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	36,900,000	Member	Sell
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	1,400,000	Member	Sell
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	36,900,000	Client	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	22,000,000	Member	Sell
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	700,000	Member	Sell
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	700,000	Client	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	1,400,000	Client	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	22,000,000	Client	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	400,000	Member	Sell
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	1,400,000	Member	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	22,000,000	Member	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	400,000	Member	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	36,900,000	Member	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-07-22 14:09:22	2044 On 05/11/2026			Bond Future	1	400,000	Client	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	25,700,000	Member	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	8,900,000	Member	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	900,000	Client	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	900,000	Member	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	2,000,000	Client	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	25,700,000	Member	Sell
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	8,900,000	Member	Sell
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	900,000	Member	Sell
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	25,700,000	Client	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	2,000,000	Client	Buy
2026-07-22 14:09:23	2044 On 05/11/2026			Bond Future	1	8,900,000	Client	Buy
2026-07-22 14:09:24	2044 On 05/11/2026			Bond Future	1	1,100,000	Client	Buy
2026-07-22 14:09:24	2044 On 05/11/2026			Bond Future	1	8,500,000	Client	Buy
2026-07-22 14:09:24	2044 On 05/11/2026			Bond Future	1	8,500,000	Member	Sell
2026-07-22 14:09:24	2044 On 05/11/2026			Bond Future	1	1,100,000	Member	Buy
2026-07-22 14:09:24	2044 On 05/11/2026			Bond Future	1	1,100,000	Member	Sell
Total for 2044 Bond Future					43	456,400,000		
2026-07-22 11:11:53	R2R9 On 06/08/2026			Bond Future	1	229,600,000	Member	Sell
2026-07-22 11:11:53	R2R9 On 06/08/2026			Bond Future	1	4,300,000	Member	Buy
2026-07-22 12:19:00	R2R9 On 06/08/2026			Bond Future	1	167,600,000	Member	Buy
2026-07-22 12:19:00	R2R9 On 06/08/2026			Bond Future	1	57,700,000	Member	Buy
2026-07-22 12:19:00	R2R9 On 06/08/2026			Bond Future	1	57,700,000	Member	Sell
2026-07-22 12:19:00	R2R9 On 06/08/2026			Bond Future	1	167,600,000	Member	Sell
2026-07-22 12:19:00	R2R9 On 06/08/2026			Bond Future	1	57,700,000	Client	Buy
2026-07-22 12:19:00	R2R9 On 06/08/2026			Bond Future	1	167,600,000	Client	Buy
2026-07-22 12:19:01	R2R9 On 06/08/2026			Bond Future	1	4,300,000	Client	Buy
2026-07-22 12:19:01	R2R9 On 06/08/2026			Bond Future	1	4,300,000	Member	Sell
Total for R2R9 Bond Future					10	918,400,000		
Grand Total for all Instruments					84	5,563,000,000		