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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-07 11:48:10	2031 On 05/11/2026			Bond Future	1	85,500,000	Member	Sell
2026-08-07 11:53:28	2031 On 05/11/2026			Bond Future	1	85,500,000	Client	Buy
Total for 2031 Bond Future					2	171,000,000		
2026-08-07 11:13:32	2032 On 05/11/2026			Bond Future	1	87,300,000	Member	Sell
2026-08-07 11:38:00	2032 On 05/11/2026			Bond Future	1	1,300,000	Member	Buy
2026-08-07 11:39:43	2032 On 05/11/2026			Bond Future	1	86,000,000	Client	Buy
2026-08-07 11:39:43	2032 On 05/11/2026			Bond Future	1	1,300,000	Member	Sell
2026-08-07 11:39:43	2032 On 05/11/2026			Bond Future	1	86,000,000	Member	Sell
2026-08-07 11:39:43	2032 On 05/11/2026			Bond Future	1	86,000,000	Member	Buy
2026-08-07 11:39:43	2032 On 05/11/2026			Bond Future	1	1,300,000	Client	Buy
2026-08-07 17:05:39	2032 On 05/11/2026			Bond Future	1	3,800,000	Member	Sell
2026-08-07 17:12:54	2032 On 05/11/2026			Bond Future	1	1,200,000	Member	Buy
2026-08-07 17:15:40	2032 On 05/11/2026			Bond Future	1	2,600,000	Member	Buy
2026-08-07 17:15:40	2032 On 05/11/2026			Bond Future	1	2,600,000	Member	Sell
2026-08-07 17:15:40	2032 On 05/11/2026			Bond Future	1	1,200,000	Client	Buy
2026-08-07 17:15:40	2032 On 05/11/2026			Bond Future	1	1,200,000	Member	Sell
2026-08-07 17:15:40	2032 On 05/11/2026			Bond Future	1	2,600,000	Client	Buy
Total for 2032 Bond Future					14	364,400,000		
2026-08-07 14:12:19	2037 On 05/11/2026			Bond Future	1	34,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-07 14:26:06	2037 On 05/11/2026			Bond Future	1	4,800,000	Member	Sell
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	10,500,000	Client	Sell
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	10,500,000	Member	Buy
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	10,500,000	Member	Sell
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	19,100,000	Member	Sell
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	4,800,000	Client	Sell
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	4,800,000	Member	Buy
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	19,100,000	Client	Sell
2026-08-07 14:27:20	2037 On 05/11/2026			Bond Future	1	19,100,000	Member	Buy
Total for 2037 Bond Future					10	137,600,000		
2026-08-07 11:12:13	R209 On 05/11/2026			Bond Future	1	80,000,000	Member	Sell
2026-08-07 11:36:37	R209 On 05/11/2026			Bond Future	1	80,000,000	Client	Buy
2026-08-07 13:04:09	R209 On 05/11/2026			Bond Future	1	1,400,000	Member	Sell
2026-08-07 13:04:09	R209 On 05/11/2026			Bond Future	1	1,400,000	Member	Buy
2026-08-07 13:36:59	R209 On 05/11/2026			Bond Future	1	1,400,000	Member	Sell
2026-08-07 13:36:59	R209 On 05/11/2026			Bond Future	1	1,400,000	Client	Buy
Total for R209 Bond Future					6	165,600,000		
2026-08-07 15:32:57	R248 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-07 15:32:57	R248 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell
2026-08-07 16:04:35	R248 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-07 16:04:35	R248 On 05/11/2026			Bond Future	1	1,000,000	Client	Sell
Total for R248 Bond Future					4	4,000,000		
Grand Total for all Instruments					36	842,600,000		