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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-13 11:47:18	2030 On 05/11/2026			Bond Future	1	38,600,000	Member	Sell
2026-08-13 12:50:17	2030 On 05/11/2026			Bond Future	1	38,600,000	Client	Buy
Total for 2030 Bond Future					2	77,200,000		
2026-08-13 15:53:57	2033 On 05/11/2026			Bond Future	1	106,900,000	Member	Sell
2026-08-13 16:03:24	2033 On 05/11/2026			Bond Future	1	1,100,000	Member	Buy
2026-08-13 16:05:15	2033 On 05/11/2026			Bond Future	1	105,800,000	Member	Buy
2026-08-13 16:05:15	2033 On 05/11/2026			Bond Future	1	105,800,000	Member	Sell
2026-08-13 16:05:15	2033 On 05/11/2026			Bond Future	1	105,800,000	Client	Buy
2026-08-13 16:05:15	2033 On 05/11/2026			Bond Future	1	1,100,000	Client	Buy
2026-08-13 16:05:15	2033 On 05/11/2026			Bond Future	1	1,100,000	Member	Sell
Total for 2033 Bond Future					7	427,600,000		
2026-08-13 10:16:34	2037 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-08-13 10:16:34	2037 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-08-13 14:04:53	2037 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-08-13 14:04:53	2037 On 05/11/2026			Bond Future	1	2,000,000	Client	Buy
Total for 2037 Bond Future					4	8,000,000		
2026-08-13 11:47:18	2040 On 05/11/2026			Bond Future	1	98,200,000	Member	Sell
2026-08-13 12:52:43	2040 On 05/11/2026			Bond Future	1	1,200,000	Member	Buy
2026-08-13 13:07:41	2040 On 05/11/2026			Bond Future	1	97,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-13 13:07:41	2040 On 05/11/2026			Bond Future	1	97,000,000	Member	Sell
2026-08-13 13:07:41	2040 On 05/11/2026			Bond Future	1	97,000,000	Client	Buy
2026-08-13 13:07:41	2040 On 05/11/2026			Bond Future	1	1,200,000	Member	Sell
2026-08-13 13:07:41	2040 On 05/11/2026			Bond Future	1	1,200,000	Client	Buy
Total for 2040 Bond Future					7	392,800,000		
2026-08-13 17:42:24	R038 On 05/11/2026			Bond Future	1	33,700,000	Member	Buy
2026-08-13 17:48:43	R038 On 05/11/2026			Bond Future	1	33,700,000	Client	Sell
Total for R038 Bond Future					2	67,400,000		
Grand Total for all Instruments					22	973,000,000		