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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-14 16:52:24	2032 On 05/11/2026			Bond Future	1	3,300,000	Member	Buy
2026-08-14 17:06:24	2032 On 05/11/2026			Bond Future	1	100,000	Member	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	1,700,000	Member	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	100,000	Member	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	1,200,000	Member	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	200,000	Member	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	200,000	Member	Buy
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	100,000	Member	Buy
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	100,000	Member	Buy
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	1,200,000	Member	Buy
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	100,000	Client	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	200,000	Client	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	100,000	Client	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	1,700,000	Member	Buy
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	1,200,000	Client	Sell
2026-08-14 17:12:25	2032 On 05/11/2026			Bond Future	1	1,700,000	Client	Sell
Total for 2032 Bond Future					16	13,200,000		
2026-08-14 09:41:20	2037 On 05/11/2026			Bond Future	1	2,100,000	Client	Buy
2026-08-14 09:41:20	2037 On 05/11/2026			Bond Future	1	2,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-14 09:48:53	2037 On 05/11/2026			Bond Future	1	50,000,000	Member	Buy
2026-08-14 10:46:34	2037 On 05/11/2026			Bond Future	1	1,100,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	10,700,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	10,800,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	9,700,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	1,100,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	9,000,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	6,500,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	1,100,000	Member	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	9,000,000	Client	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	1,100,000	Client	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	6,500,000	Client	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	1,100,000	Member	Buy
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	1,100,000	Member	Buy
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	6,500,000	Member	Buy
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	9,000,000	Member	Buy
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	9,700,000	Member	Buy
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	10,700,000	Member	Buy
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	10,800,000	Member	Buy
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	10,700,000	Client	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	1,100,000	Client	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	10,800,000	Client	Sell
2026-08-14 11:10:03	2037 On 05/11/2026			Bond Future	1	9,700,000	Client	Sell
2026-08-14 11:10:04	2037 On 05/11/2026			Bond Future	1	1,100,000	Client	Sell
2026-08-14 11:10:04	2037 On 05/11/2026			Bond Future	1	1,100,000	Member	Buy
2026-08-14 11:51:12	2037 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-08-14 11:51:12	2037 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-08-14 13:02:17	2037 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-08-14 13:02:17	2037 On 05/11/2026			Bond Future	1	2,000,000	Client	Sell
Total for 2037 Bond Future					31	212,200,000		
2026-08-14 16:52:43	2038 On 05/11/2026			Bond Future	1	1,600,000	Member	Buy
2026-08-14 17:05:19	2038 On 05/11/2026			Bond Future	1	1,600,000	Client	Sell
Total for 2038 Bond Future					2	3,200,000		
2026-08-14 15:32:12	R033 On 05/11/2026			Bond Future	1	15,600,000	Member	Sell
2026-08-14 15:51:31	R033 On 05/11/2026			Bond Future	1	15,600,000	Client	Buy
Total for R033 Bond Future					2	31,200,000		
2026-08-14 09:48:53	R035 On 05/11/2026			Bond Future	1	27,000,000	Member	Sell
2026-08-14 10:46:21	R035 On 05/11/2026			Bond Future	1	600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,500,000	Member	Sell
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,300,000	Client	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	600,000	Member	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	600,000	Client	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,500,000	Member	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,900,000	Member	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,300,000	Member	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,900,000	Client	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,300,000	Member	Sell
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,900,000	Member	Sell
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	5,500,000	Client	Buy
2026-08-14 11:08:46	R035 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	600,000	Client	Buy
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	600,000	Client	Buy
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	4,900,000	Client	Buy
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	3,600,000	Client	Buy
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	4,900,000	Member	Sell
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	4,900,000	Member	Buy
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	3,600,000	Member	Buy
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	600,000	Member	Buy
2026-08-14 11:08:47	R035 On 05/11/2026			Bond Future	1	3,600,000	Member	Sell
Total for R035 Bond Future					25	108,000,000		
2026-08-14 16:52:24	R209 On 05/11/2026			Bond Future	1	37,700,000	Member	Buy
2026-08-14 17:02:19	R209 On 05/11/2026			Bond Future	1	9,500,000	Member	Sell
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	21,300,000	Member	Sell
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	6,900,000	Member	Sell
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	9,500,000	Member	Buy
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	6,900,000	Client	Sell
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	21,300,000	Client	Sell
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	21,300,000	Member	Buy
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	9,500,000	Client	Sell
2026-08-14 17:10:36	R209 On 05/11/2026			Bond Future	1	6,900,000	Member	Buy
Total for R209 Bond Future					10	150,800,000		
2026-08-14 09:48:53	R214 On 05/11/2026			Bond Future	1	25,000,000	Member	Sell
2026-08-14 12:16:33	R214 On 05/11/2026			Bond Future	1	600,000	Member	Buy
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,000,000	Member	Buy
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	500,000	Member	Buy
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	500,000	Member	Sell
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,300,000	Member	Buy
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,000,000	Member	Sell
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,000,000	Client	Buy
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,200,000	Member	Sell
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,300,000	Member	Sell
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,300,000	Client	Buy
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	500,000	Client	Buy
2026-08-14 12:18:01	R214 On 05/11/2026			Bond Future	1	5,200,000	Client	Buy
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	4,500,000	Client	Buy
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	600,000	Client	Buy
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	600,000	Client	Buy
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	3,300,000	Member	Sell
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	4,500,000	Member	Sell
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	3,300,000	Client	Buy
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	4,500,000	Member	Buy
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	600,000	Member	Buy
2026-08-14 12:18:02	R214 On 05/11/2026			Bond Future	1	3,300,000	Member	Buy
Total for R214 Bond Future					25	100,000,000		
2026-08-14 09:42:54	R248 On 05/11/2026			Bond Future	1	1,600,000	Client	Buy
2026-08-14 09:42:54	R248 On 05/11/2026			Bond Future	1	1,600,000	Client	Sell
Total for R248 Bond Future					2	3,200,000		
Grand Total for all Instruments					113	621,800,000		