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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-17 14:44:03	2030 On 05/11/2026			Bond Future	1	6,300,000	Member	Sell
2026-08-17 14:44:03	2030 On 05/11/2026			Bond Future	1	6,300,000	Member	Buy
2026-08-17 15:31:44	2030 On 05/11/2026			Bond Future	1	6,300,000	Member	Buy
2026-08-17 15:31:44	2030 On 05/11/2026			Bond Future	1	6,300,000	Member	Sell
2026-08-17 15:37:46	2030 On 05/11/2026			Bond Future	1	6,300,000	Member	Buy
2026-08-17 15:37:46	2030 On 05/11/2026			Bond Future	1	6,300,000	Client	Sell
Total for 2030 Bond Future					6	37,800,000		
2026-08-17 10:11:37	2032 On 05/11/2026			Bond Future	1	100,000	Member	Buy
2026-08-17 11:32:58	2032 On 05/11/2026			Bond Future	1	100,000	Client	Sell
2026-08-17 14:44:03	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Buy
2026-08-17 14:44:03	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Sell
2026-08-17 15:31:26	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Buy
2026-08-17 15:31:26	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Sell
2026-08-17 15:36:55	2032 On 05/11/2026			Bond Future	1	14,200,000	Client	Sell
2026-08-17 15:36:55	2032 On 05/11/2026			Bond Future	1	14,200,000	Member	Buy
2026-08-17 16:57:23	2032 On 05/11/2026			Bond Future	1	100,000	Member	Sell
2026-08-17 17:17:51	2032 On 05/11/2026			Bond Future	1	100,000	Client	Buy
Total for 2032 Bond Future					10	85,600,000		
2026-08-17 10:11:37	2040 On 05/11/2026			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-17 11:29:23	2040 On 05/11/2026			Bond Future	1	100,000	Client	Sell
2026-08-17 16:57:23	2040 On 05/11/2026			Bond Future	1	100,000	Member	Sell
2026-08-17 17:16:32	2040 On 05/11/2026			Bond Future	1	100,000	Client	Buy
Total for 2040 Bond Future					4	400,000		
2026-08-17 14:44:03	R033 On 05/11/2026			Bond Future	1	4,900,000	Member	Sell
2026-08-17 14:44:03	R033 On 05/11/2026			Bond Future	1	4,900,000	Member	Buy
2026-08-17 15:31:16	R033 On 05/11/2026			Bond Future	1	4,900,000	Member	Buy
2026-08-17 15:31:16	R033 On 05/11/2026			Bond Future	1	4,900,000	Member	Sell
2026-08-17 15:35:53	R033 On 05/11/2026			Bond Future	1	4,900,000	Member	Buy
2026-08-17 15:35:53	R033 On 05/11/2026			Bond Future	1	4,900,000	Client	Sell
Total for R033 Bond Future					6	29,400,000		
2026-08-17 10:05:52	R035 On 05/11/2026			Bond Future	1	21,000,000	Member	Buy
2026-08-17 10:06:24	R035 On 05/11/2026			Bond Future	1	21,000,000	Member	Sell
2026-08-17 11:41:25	R035 On 05/11/2026			Bond Future	1	21,000,000	Member	Buy
2026-08-17 11:41:25	R035 On 05/11/2026			Bond Future	1	21,000,000	Client	Sell
2026-08-17 14:44:03	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Buy
2026-08-17 14:44:03	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Sell
2026-08-17 15:31:05	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Buy
2026-08-17 15:31:05	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Sell
2026-08-17 15:35:29	R035 On 05/11/2026			Bond Future	1	19,800,000	Client	Sell
2026-08-17 15:35:29	R035 On 05/11/2026			Bond Future	1	19,800,000	Member	Buy
Total for R035 Bond Future					10	202,800,000		
2026-08-17 10:11:37	R210 On 05/11/2026			Bond Future	1	100,000	Member	Buy
2026-08-17 11:26:51	R210 On 05/11/2026			Bond Future	1	100,000	Client	Sell
2026-08-17 16:57:23	R210 On 05/11/2026			Bond Future	1	100,000	Member	Sell
2026-08-17 17:18:44	R210 On 05/11/2026			Bond Future	1	100,000	Client	Buy
Total for R210 Bond Future					4	400,000		
2026-08-17 14:44:03	R213 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
2026-08-17 14:44:03	R213 On 05/11/2026			Bond Future	1	2,700,000	Member	Sell
2026-08-17 15:31:35	R213 On 05/11/2026			Bond Future	1	2,700,000	Member	Sell
2026-08-17 15:31:35	R213 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
2026-08-17 15:37:15	R213 On 05/11/2026			Bond Future	1	2,700,000	Client	Sell
2026-08-17 15:37:15	R213 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
Total for R213 Bond Future					6	16,200,000		
Grand Total for all Instruments					46	372,600,000		