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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-19 15:50:09	2030 On 05/11/2026			Bond Future	1	2,300,000	Member	Sell
2026-08-19 15:50:09	2030 On 05/11/2026			Bond Future	1	2,300,000	Member	Buy
2026-08-19 15:55:00	2030 On 05/11/2026			Bond Future	1	2,300,000	Member	Buy
2026-08-19 15:55:00	2030 On 05/11/2026			Bond Future	1	2,300,000	Client	Sell
2026-08-19 15:57:40	2030 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
2026-08-19 15:57:40	2030 On 05/11/2026			Bond Future	1	2,700,000	Member	Sell
2026-08-19 16:02:31	2030 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
2026-08-19 16:02:31	2030 On 05/11/2026			Bond Future	1	2,700,000	Client	Sell
Total for 2030 Bond Future					8	20,000,000		
2026-08-19 09:55:19	2037 On 05/11/2026			Bond Future	1	6,300,000	Member	Buy
2026-08-19 09:55:56	2037 On 05/11/2026			Bond Future	1	6,300,000	Member	Sell
2026-08-19 10:31:40	2037 On 05/11/2026			Bond Future	1	6,300,000	Client	Sell
2026-08-19 10:31:40	2037 On 05/11/2026			Bond Future	1	6,300,000	Member	Buy
2026-08-19 15:50:09	2037 On 05/11/2026			Bond Future	1	4,800,000	Member	Sell
2026-08-19 15:50:09	2037 On 05/11/2026			Bond Future	1	4,800,000	Member	Buy
2026-08-19 15:56:21	2037 On 05/11/2026			Bond Future	1	4,800,000	Client	Sell
2026-08-19 15:56:21	2037 On 05/11/2026			Bond Future	1	4,800,000	Member	Buy
Total for 2037 Bond Future					8	44,400,000		
2026-08-19 15:42:52	2040 On 05/11/2026	8.75	Call	Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-19 15:50:09	2040 On 05/11/2026	8.75	Call	Bond Future	1	8,000,000	Member	Buy
2026-08-19 15:50:09	2040 On 05/11/2026			Bond Future	1	8,000,000	Member	Sell
2026-08-19 15:54:39	2040 On 05/11/2026			Bond Future	1	8,000,000	Member	Buy
2026-08-19 15:54:39	2040 On 05/11/2026			Bond Future	1	8,000,000	Client	Sell
2026-08-19 15:54:53	2040 On 05/11/2026			Bond Future	1	100,000	Client	Sell
2026-08-19 17:33:54	2040 On 05/11/2026			Bond Future	1	2,700,000	Member	Sell
2026-08-19 17:44:04	2040 On 05/11/2026			Bond Future	1	2,700,000	Client	Buy
Total for 2040 Bond Future					8	37,600,000		
2026-08-19 15:50:09	2044 On 05/11/2026	8.75	Call	Bond Future	1	5,900,000	Member	Buy
2026-08-19 15:50:09	2044 On 05/11/2026			Bond Future	1	5,900,000	Member	Sell
2026-08-19 15:56:47	2044 On 05/11/2026			Bond Future	1	5,900,000	Member	Buy
2026-08-19 15:56:47	2044 On 05/11/2026			Bond Future	1	5,900,000	Client	Sell
Total for 2044 Bond Future					4	23,600,000		
2026-08-19 15:50:09	R035 On 05/11/2026			Bond Future	1	9,000,000	Member	Buy
2026-08-19 15:50:09	R035 On 05/11/2026			Bond Future	1	9,000,000	Member	Sell
2026-08-19 15:53:36	R035 On 05/11/2026			Bond Future	1	9,000,000	Client	Sell
2026-08-19 15:53:36	R035 On 05/11/2026			Bond Future	1	9,000,000	Member	Buy
Total for R035 Bond Future					4	36,000,000		
2026-08-19 16:08:45	R248 On 05/11/2026	8.75	Call	Bond Future	1	200,000	Member	Buy
2026-08-19 16:08:45	R248 On 05/11/2026			Bond Future	1	200,000	Member	Sell
2026-08-19 16:51:00	R248 On 05/11/2026			Bond Future	1	200,000	Member	Sell
2026-08-19 16:51:00	R248 On 05/11/2026			Bond Future	1	200,000	Client	Buy
Total for R248 Bond Future					4	800,000		
Grand Total for all Instruments					36	162,400,000		