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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-20 11:30:44	2030 On 05/11/2026			Bond Future	1	41,100,000	Member	Sell
2026-08-20 11:49:23	2030 On 05/11/2026			Bond Future	1	41,100,000	Client	Buy
2026-08-20 16:41:20	2030 On 05/11/2026			Bond Future	1	14,700,000	Member	Buy
2026-08-20 16:46:02	2030 On 05/11/2026			Bond Future	1	14,700,000	Client	Sell
Total for 2030 Bond Future					4	111,600,000		
2026-08-20 16:41:20	2032 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-20 16:46:59	2032 On 05/11/2026			Bond Future	1	1,000,000	Client	Sell
Total for 2032 Bond Future					2	2,000,000		
2026-08-20 08:54:21	2037 On 05/11/2026			Bond Future	1	20,000,000	Member	Buy
2026-08-20 09:04:42	2037 On 05/11/2026			Bond Future	1	20,000,000	Member	Sell
2026-08-20 09:04:57	2037 On 05/11/2026			Bond Future	1	20,000,000	Member	Buy
2026-08-20 09:04:57	2037 On 05/11/2026			Bond Future	1	20,000,000	Client	Sell
2026-08-20 11:05:06	2037 On 04/02/2027			Bond Future	1	2,700,000	Client	Buy
2026-08-20 11:05:06	2037 On 04/02/2027			Bond Future	1	2,700,000	Client	Sell
Total for 2037 Bond Future					6	85,400,000		
2026-08-20 16:12:06	2040 On 05/11/2026			Bond Future	1	1,200,000	Member	Buy
2026-08-20 16:31:06	2040 On 05/11/2026			Bond Future	1	1,200,000	Client	Sell
2026-08-20 16:41:20	2040 On 05/11/2026			Bond Future	1	4,800,000	Member	Buy
2026-08-20 16:55:01	2040 On 05/11/2026			Bond Future	1	500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-20 16:55:48	2040 On 05/11/2026			Bond Future	1	4,300,000	Member	Sell
2026-08-20 16:55:48	2040 On 05/11/2026			Bond Future	1	500,000	Client	Sell
2026-08-20 16:55:48	2040 On 05/11/2026			Bond Future	1	500,000	Member	Buy
2026-08-20 16:55:48	2040 On 05/11/2026			Bond Future	1	4,300,000	Member	Buy
2026-08-20 16:55:48	2040 On 05/11/2026			Bond Future	1	4,300,000	Client	Sell
Total for 2040 Bond Future					9	21,600,000		
2026-08-20 09:21:50	R033 On 05/11/2026			Bond Future	1	4,000,000	Member	Buy
2026-08-20 09:21:50	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	2,000,000	Client	Sell
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	1,000,000	Client	Sell
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	1,000,000	Client	Sell
2026-08-20 10:52:28	R033 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-08-20 11:27:08	R033 On 05/11/2026			Bond Future	1	4,000,000	Member	Sell
2026-08-20 11:27:08	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	1,000,000	Client	Buy
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	1,000,000	Client	Buy
2026-08-20 11:41:18	R033 On 05/11/2026			Bond Future	1	2,000,000	Client	Buy
Total for R033 Bond Future					20	32,000,000		
2026-08-20 16:41:20	R209 On 05/11/2026			Bond Future	1	4,700,000	Member	Buy
2026-08-20 16:53:38	R209 On 05/11/2026			Bond Future	1	4,700,000	Client	Sell
Total for R209 Bond Future					2	9,400,000		
2026-08-20 16:12:06	R214 On 05/11/2026			Bond Future	1	2,100,000	Member	Buy
2026-08-20 16:27:08	R214 On 05/11/2026			Bond Future	1	2,100,000	Client	Sell
Total for R214 Bond Future					2	4,200,000		
2026-08-20 14:32:36	R248 On 06/05/2027	8.86	Call	Bond Future	1	400,000,000	Member	Sell
2026-08-20 14:32:36	R248 On 06/05/2027	8.86	Call	Bond Future	1	400,000,000	Member	Buy
2026-08-20 14:32:36	R248 On 06/05/2027	10.09	Put	Bond Future	1	400,000,000	Member	Sell
2026-08-20 14:32:36	R248 On 06/05/2027	10.09	Put	Bond Future	1	400,000,000	Member	Buy
2026-08-20 14:32:36	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-20 14:32:36	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Buy
2026-08-20 15:15:35	R248 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-08-20 15:15:35	R248 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-20 15:23:20	R248 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-20 15:23:20	R248 On 05/11/2026			Bond Future	1	300,000	Client	Buy
2026-08-20 15:52:37	R248 On 06/05/2027	8.86	Call	Bond Future	1	400,000,000	Member	Buy
2026-08-20 15:52:37	R248 On 06/05/2027	8.86	Call	Bond Future	1	400,000,000	Member	Sell
2026-08-20 15:52:53	R248 On 06/05/2027	10.09	Put	Bond Future	1	400,000,000	Member	Buy
2026-08-20 15:52:53	R248 On 06/05/2027	10.09	Put	Bond Future	1	400,000,000	Member	Sell
2026-08-20 15:55:22	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Sell
2026-08-20 15:55:22	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Buy
2026-08-20 15:55:49	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Buy
2026-08-20 15:55:49	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Sell
2026-08-20 16:02:10	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Sell
2026-08-20 16:02:10	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Buy
2026-08-20 16:12:06	R248 On 05/11/2026			Bond Future	1	1,600,000	Member	Buy
2026-08-20 16:29:13	R248 On 05/11/2026			Bond Future	1	1,600,000	Client	Sell
2026-08-20 16:41:20	R248 On 05/11/2026			Bond Future	1	3,900,000	Member	Buy
2026-08-20 16:50:58	R248 On 05/11/2026			Bond Future	1	800,000	Member	Sell
2026-08-20 17:01:30	R248 On 05/11/2026			Bond Future	1	3,900,000	Client	Sell
2026-08-20 17:33:05	R248 On 06/05/2027	10.09	Put	Bond Future	1	100,000,000	Member	Sell
2026-08-20 17:33:05	R248 On 06/05/2027	10.09	Put	Bond Future	1	400,000,000	Member	Buy
2026-08-20 17:33:13	R248 On 06/05/2027	9.59	Put	Bond Future	1	400,000,000	Member	Sell
2026-08-20 17:33:13	R248 On 06/05/2027	9.59	Put	Bond Future	1	100,000,000	Member	Buy
2026-08-20 17:33:21	R248 On 06/05/2027	8.86	Call	Bond Future	1	100,000,000	Member	Sell
2026-08-20 17:33:21	R248 On 06/05/2027	8.86	Call	Bond Future	1	400,000,000	Member	Buy
2026-08-20 17:37:57	R248 On 06/05/2027	10.09	Put	Bond Future	1	300,000,000	Member	Sell
2026-08-20 17:37:57	R248 On 06/05/2027	10.09	Put	Bond Future	1	300,000,000	Member	Buy
2026-08-20 17:37:57	R248 On 06/05/2027	10.09	Put	Bond Future	1	300,000,000	Client	Sell
2026-08-20 17:37:58	R248 On 06/05/2027	10.09	Put	Bond Future	1	100,000,000	Member	Buy
2026-08-20 17:37:58	R248 On 06/05/2027	10.09	Put	Bond Future	1	100,000,000	Client	Sell
2026-08-20 17:39:18	R248 On 06/05/2027	9.59	Put	Bond Future	1	300,000,000	Member	Buy
2026-08-20 17:39:18	R248 On 06/05/2027	9.59	Put	Bond Future	1	300,000,000	Member	Sell
2026-08-20 17:39:18	R248 On 06/05/2027	9.59	Put	Bond Future	1	300,000,000	Client	Buy
2026-08-20 17:39:19	R248 On 06/05/2027	9.59	Put	Bond Future	1	100,000,000	Member	Sell
2026-08-20 17:39:19	R248 On 06/05/2027	9.59	Put	Bond Future	1	100,000,000	Client	Buy
2026-08-20 17:39:46	R248 On 06/05/2027	8.86	Call	Bond Future	1	300,000,000	Member	Buy
2026-08-20 17:39:46	R248 On 06/05/2027	8.86	Call	Bond Future	1	300,000,000	Client	Sell
2026-08-20 17:39:46	R248 On 06/05/2027	8.86	Call	Bond Future	1	300,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-20 17:39:47	R248 On 06/05/2027	8.86	Call	Bond Future	1	100,000,000	Member	Buy
2026-08-20 17:39:47	R248 On 06/05/2027	8.86	Call	Bond Future	1	100,000,000	Client	Sell
2026-08-20 17:43:55	R248 On 05/11/2026			Bond Future	1	800,000	Client	Buy
Total for R248 Bond Future					47	11,213,800,000		
Grand Total for all Instruments					92	11,480,000,000		