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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-24 12:55:17	2030 On 05/11/2026			Bond Future	1	200,000	Member	Buy
2026-08-24 13:56:42	2030 On 05/11/2026			Bond Future	1	200,000	Client	Sell
Total for 2030 Bond Future					2	400,000		
2026-08-24 12:55:16	2032 On 05/11/2026			Bond Future	1	200,000	Member	Buy
2026-08-24 13:58:15	2032 On 05/11/2026			Bond Future	1	200,000	Client	Sell
Total for 2032 Bond Future					2	400,000		
2026-08-24 10:41:50	2044 On 05/11/2026			Bond Future	1	10,100,000	Member	Sell
2026-08-24 11:56:07	2044 On 05/11/2026			Bond Future	1	10,100,000	Client	Buy
2026-08-24 12:25:47	2044 On 05/11/2026			Bond Future	1	900,000	Member	Sell
2026-08-24 12:38:35	2044 On 05/11/2026			Bond Future	1	900,000	Client	Buy
Total for 2044 Bond Future					4	22,000,000		
2026-08-24 13:21:47	2050 On 05/11/2026			Bond Future	1	175,000,000	Member	Buy
2026-08-24 15:48:01	2050 On 05/11/2026			Bond Future	1	175,000,000	Client	Sell
Total for 2050 Bond Future					2	350,000,000		
2026-08-24 16:42:20	ALBI On 05/11/2026			Index Future	1	40,000	Member	Buy
2026-08-24 16:43:26	ALBI On 05/11/2026			Index Future	1	40,000	Member	Sell
2026-08-24 16:44:00	ALBI On 05/11/2026			Index Future	1	40,000	Member	Buy
2026-08-24 17:58:57	ALBI On 05/11/2026			Index Future	1	40,000	Client	Sell
Total for ALBI Index Future					4	160,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-24 16:08:55	GOVI On 05/11/2026			GOVI	1	10,000	Member	Buy
2026-08-24 16:22:52	GOVI On 05/11/2026			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					2	20,000		
2026-08-24 10:59:54	R035 On 06/05/2027	8.11	Call	Bond Future	1	30,000,000	Member	Sell
2026-08-24 10:59:54	R035 On 06/05/2027	8.11	Call	Bond Future	1	30,000,000	Member	Buy
2026-08-24 10:59:54	R035 On 06/05/2027	8.72	Put	Bond Future	1	30,000,000	Member	Buy
2026-08-24 10:59:54	R035 On 06/05/2027	8.72	Put	Bond Future	1	30,000,000	Member	Sell
2026-08-24 10:59:54	R035 On 06/05/2027	9.22	Put	Bond Future	1	30,000,000	Member	Sell
2026-08-24 10:59:54	R035 On 06/05/2027	9.22	Put	Bond Future	1	30,000,000	Member	Buy
2026-08-24 11:16:44	R035 On 06/05/2027	8.11	Call	Bond Future	1	30,000,000	Client	Sell
2026-08-24 11:16:44	R035 On 06/05/2027	8.11	Call	Bond Future	1	30,000,000	Member	Buy
2026-08-24 11:17:08	R035 On 06/05/2027	8.72	Put	Bond Future	1	30,000,000	Member	Sell
2026-08-24 11:17:08	R035 On 06/05/2027	8.72	Put	Bond Future	1	30,000,000	Client	Buy
2026-08-24 11:17:26	R035 On 06/05/2027	9.22	Put	Bond Future	1	30,000,000	Member	Buy
2026-08-24 11:17:26	R035 On 06/05/2027	9.22	Put	Bond Future	1	30,000,000	Client	Sell
2026-08-24 12:55:16	R035 On 05/11/2026			Bond Future	1	100,000	Member	Buy
2026-08-24 13:54:18	R035 On 05/11/2026			Bond Future	1	100,000	Client	Sell
Total for R035 Bond Future					14	360,200,000		
2026-08-24 11:13:53	R213 On 05/11/2026			Bond Future	1	54,300,000	Member	Sell
2026-08-24 11:48:56	R213 On 05/11/2026			Bond Future	1	14,800,000	Member	Buy
2026-08-24 11:50:38	R213 On 05/11/2026			Bond Future	1	22,900,000	Member	Buy
2026-08-24 11:50:38	R213 On 05/11/2026			Bond Future	1	22,900,000	Client	Buy
2026-08-24 11:50:38	R213 On 05/11/2026			Bond Future	1	22,900,000	Member	Sell
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	14,800,000	Client	Buy
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	11,700,000	Member	Sell
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	4,900,000	Member	Buy
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	11,700,000	Member	Buy
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	11,700,000	Client	Buy
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	4,900,000	Member	Sell
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	4,900,000	Client	Buy
2026-08-24 11:50:39	R213 On 05/11/2026			Bond Future	1	14,800,000	Member	Sell
Total for R213 Bond Future					13	217,200,000		
2026-08-24 10:35:28	R214 On 05/11/2026			Bond Future	1	290,500,000	Member	Sell
2026-08-24 10:41:50	R214 On 05/11/2026			Bond Future	1	12,400,000	Member	Sell
2026-08-24 12:03:43	R214 On 05/11/2026			Bond Future	1	12,400,000	Client	Buy
2026-08-24 12:44:33	R214 On 05/11/2026			Bond Future	1	7,000,000	Member	Buy
2026-08-24 12:45:36	R214 On 05/11/2026			Bond Future	1	283,500,000	Member	Buy
2026-08-24 12:45:36	R214 On 05/11/2026			Bond Future	1	283,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-24 12:45:36	R214 On 05/11/2026			Bond Future	1	283,500,000	Member	Sell
2026-08-24 12:45:37	R214 On 05/11/2026			Bond Future	1	7,000,000	Client	Buy
2026-08-24 12:45:37	R214 On 05/11/2026			Bond Future	1	7,000,000	Member	Sell
Total for R214 Bond Future					9	1,186,800,000		
2026-08-24 10:35:28	R2R9 On 05/11/2026			Bond Future	1	17,600,000	Member	Sell
2026-08-24 12:41:07	R2R9 On 05/11/2026			Bond Future	1	17,600,000	Client	Buy
Total for R2R9 Bond Future					2	35,200,000		
2026-08-24 10:35:28	R4R2 On 05/11/2026			Bond Future	1	19,400,000	Member	Sell
2026-08-24 12:42:50	R4R2 On 05/11/2026			Bond Future	1	19,400,000	Client	Buy
Total for R4R2 Bond Future					2	38,800,000		
Grand Total for all Instruments					56	2,211,180,000		