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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/04/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-04-02 17:14:21	2029 On 06/08/2026			Bond Future	1	158,100,000	Member	Sell
2026-04-02 17:17:19	2029 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-04-02 17:17:52	2029 On 06/08/2026			Bond Future	1	147,000,000	Member	Buy
2026-04-02 17:17:52	2029 On 06/08/2026			Bond Future	1	147,000,000	Client	Buy
2026-04-02 17:17:52	2029 On 06/08/2026			Bond Future	1	147,000,000	Member	Sell
2026-04-02 17:17:53	2029 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
2026-04-02 17:17:53	2029 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-04-02 17:17:53	2029 On 06/08/2026			Bond Future	1	9,800,000	Member	Buy
2026-04-02 17:17:53	2029 On 06/08/2026			Bond Future	1	9,800,000	Member	Sell
2026-04-02 17:17:53	2029 On 06/08/2026			Bond Future	1	9,800,000	Client	Buy
Total for 2029 Bond Future					10	632,400,000		
2026-04-02 08:29:04	2030 On 07/05/2026			Bond Future	1	10,700,000	Member	Sell
2026-04-02 08:29:04	2030 On 07/05/2026			Bond Future	1	10,700,000	Member	Buy
2026-04-02 10:00:45	2030 On 07/05/2026			Bond Future	1	28,600,000	Member	Buy
2026-04-02 10:44:38	2030 On 07/05/2026			Bond Future	1	28,600,000	Client	Sell
2026-04-02 13:38:38	2030 On 07/05/2026			Bond Future	1	10,700,000	Member	Sell
2026-04-02 13:38:38	2030 On 07/05/2026			Bond Future	1	10,700,000	Client	Buy
2026-04-02 14:26:39	2030 On 07/05/2026			Bond Future	1	15,000,000	Member	Sell
2026-04-02 14:30:55	2030 On 07/05/2026			Bond Future	1	15,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-04-02 14:31:49	2030 On 07/05/2026			Bond Future	1	15,000,000	Client	Buy
2026-04-02 14:31:49	2030 On 07/05/2026			Bond Future	1	15,000,000	Member	Sell
Total for 2030 Bond Future					10	160,000,000		
2026-04-02 14:43:57	2033 On 06/08/2026			Bond Future	1	2,000,000	Client	Sell
2026-04-02 14:43:57	2033 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-04-02 14:43:57	2033 On 06/08/2026			Bond Future	1	31,000,000	Member	Buy
2026-04-02 14:43:57	2033 On 06/08/2026			Bond Future	1	31,000,000	Client	Sell
Total for 2033 Bond Future					4	66,000,000		
2026-04-02 10:37:52	2037 On 07/05/2026			Bond Future	1	22,200,000	Member	Sell
2026-04-02 11:00:10	2037 On 07/05/2026			Bond Future	1	22,200,000	Member	Buy
2026-04-02 17:02:00	2037 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-04-02 17:11:00	2037 On 06/08/2026			Bond Future	1	5,800,000	Client	Buy
Total for 2037 Bond Future					4	56,000,000		
2026-04-02 10:00:45	R035 On 07/05/2026			Bond Future	1	12,300,000	Member	Buy
2026-04-02 10:47:06	R035 On 07/05/2026			Bond Future	1	12,300,000	Client	Sell
2026-04-02 15:48:14	R035 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-04-02 15:49:07	R035 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-04-02 15:49:29	R035 On 07/05/2026			Bond Future	1	20,000,000	Client	Sell
2026-04-02 15:49:29	R035 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
Total for R035 Bond Future					6	104,600,000		
2026-04-02 10:00:45	R209 On 07/05/2026			Bond Future	1	24,900,000	Member	Buy
2026-04-02 11:14:16	R209 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
2026-04-02 11:51:18	R209 On 07/05/2026			Bond Future	1	24,900,000	Client	Sell
2026-04-02 11:52:57	R209 On 07/05/2026			Bond Future	1	4,000,000	Client	Buy
2026-04-02 17:02:00	R209 On 06/08/2026			Bond Future	1	14,600,000	Member	Sell
2026-04-02 17:10:08	R209 On 06/08/2026			Bond Future	1	3,200,000	Member	Buy
2026-04-02 17:11:55	R209 On 06/08/2026			Bond Future	1	11,400,000	Member	Buy
2026-04-02 17:11:55	R209 On 06/08/2026			Bond Future	1	3,200,000	Client	Buy
2026-04-02 17:11:55	R209 On 06/08/2026			Bond Future	1	3,200,000	Member	Sell
2026-04-02 17:11:55	R209 On 06/08/2026			Bond Future	1	11,400,000	Member	Sell
2026-04-02 17:11:55	R209 On 06/08/2026			Bond Future	1	11,400,000	Client	Buy
Total for R209 Bond Future					11	116,200,000		
2026-04-02 11:20:56	R213 On 07/05/2026			Bond Future	1	9,400,000	Member	Sell
2026-04-02 13:09:04	R213 On 07/05/2026			Bond Future	1	2,900,000	Member	Buy
2026-04-02 13:10:00	R213 On 07/05/2026			Bond Future	1	6,500,000	Member	Buy
2026-04-02 13:10:00	R213 On 07/05/2026			Bond Future	1	6,500,000	Member	Sell
2026-04-02 13:10:00	R213 On 07/05/2026			Bond Future	1	6,500,000	Client	Buy
2026-04-02 13:10:01	R213 On 07/05/2026			Bond Future	1	2,900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-04-02 13:10:01	R213 On 07/05/2026			Bond Future	1	2,900,000	Member	Sell
Total for R213 Bond Future					7	37,600,000		
2026-04-02 10:00:45	R214 On 07/05/2026			Bond Future	1	21,800,000	Member	Buy
2026-04-02 11:36:21	R214 On 07/05/2026			Bond Future	1	21,800,000	Client	Sell
Total for R214 Bond Future					2	43,600,000		
2026-04-02 07:23:50	R4R2 On 07/05/2026			Bond Future	1	57,600,000	Member	Buy
2026-04-02 08:49:10	R4R2 On 07/05/2026			Bond Future	1	2,800,000	Member	Sell
2026-04-02 08:50:09	R4R2 On 07/05/2026			Bond Future	1	14,200,000	Member	Sell
2026-04-02 08:50:09	R4R2 On 07/05/2026			Bond Future	1	14,200,000	Member	Buy
2026-04-02 08:50:09	R4R2 On 07/05/2026			Bond Future	1	14,200,000	Client	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	5,900,000	Member	Buy
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	10,300,000	Member	Buy
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	2,800,000	Client	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	10,300,000	Client	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	2,800,000	Member	Buy
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	24,400,000	Member	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	10,300,000	Member	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	5,900,000	Member	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	5,900,000	Client	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	24,400,000	Client	Sell
2026-04-02 08:50:10	R4R2 On 07/05/2026			Bond Future	1	24,400,000	Member	Buy
Total for R4R2 Bond Future					16	230,400,000		
Grand Total for all Instruments					70	1,446,800,000		