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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/04/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-04-29 10:48:51	2029 On 06/08/2026			Bond Future	1	15,000,000	Member	Sell
2026-04-29 11:00:28	2029 On 06/08/2026			Bond Future	1	1,900,000	Member	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	4,000,000	Member	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	3,200,000	Member	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	2,900,000	Member	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	300,000	Client	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	2,900,000	Client	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	3,200,000	Member	Sell
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	2,900,000	Member	Sell
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	3,200,000	Client	Buy
2026-04-29 11:02:02	2029 On 06/08/2026			Bond Future	1	4,000,000	Client	Buy
2026-04-29 11:02:03	2029 On 06/08/2026			Bond Future	1	2,700,000	Client	Buy
2026-04-29 11:02:03	2029 On 06/08/2026			Bond Future	1	2,700,000	Member	Sell
2026-04-29 11:02:03	2029 On 06/08/2026			Bond Future	1	1,900,000	Member	Sell
2026-04-29 11:02:03	2029 On 06/08/2026			Bond Future	1	2,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-04-29 11:02:03	2029 On 06/08/2026			Bond Future	1	1,900,000	Client	Buy
Total for 2029 Bond Future					19	60,000,000		
2026-04-29 09:04:03	2030 On 05/11/2026			Bond Future	1	250,000,000	Member	Buy
2026-04-29 09:04:03	2030 On 05/11/2026			Bond Future	1	250,000,000	Member	Sell
2026-04-29 13:45:41	2030 On 05/11/2026			Bond Future	1	250,000,000	Client	Sell
2026-04-29 13:45:41	2030 On 05/11/2026			Bond Future	1	250,000,000	Member	Buy
2026-04-29 14:54:49	2030 On 05/11/2026			Bond Future	1	150,000,000	Member	Buy
2026-04-29 14:54:49	2030 On 05/11/2026			Bond Future	1	150,000,000	Client	Sell
Total for 2030 Bond Future					6	1,300,000,000		
2026-04-29 17:10:42	2032 On 06/08/2026			Bond Future	1	180,800,000	Member	Sell
2026-04-29 17:29:02	2032 On 06/08/2026			Bond Future	1	5,300,000	Member	Buy
2026-04-29 17:32:16	2032 On 06/08/2026			Bond Future	1	54,000,000	Member	Buy
2026-04-29 17:32:16	2032 On 06/08/2026			Bond Future	1	31,800,000	Member	Buy
2026-04-29 17:32:16	2032 On 06/08/2026			Bond Future	1	31,800,000	Client	Buy
2026-04-29 17:32:16	2032 On 06/08/2026			Bond Future	1	54,000,000	Client	Buy
2026-04-29 17:32:16	2032 On 06/08/2026			Bond Future	1	31,800,000	Member	Sell
2026-04-29 17:32:16	2032 On 06/08/2026			Bond Future	1	54,000,000	Member	Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	20,900,000	Member	Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	7,300,000	Client	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	16,500,000	Client	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	10,400,000	Client	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	19,300,000	Client	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	10,400,000	Member	Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	16,500,000	Member	Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	9,500,000	Client	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	7,300,000	Member	Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	9,500,000	Member	Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	20,900,000	Member	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	19,300,000	Member	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	16,500,000	Member	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	10,400,000	Member	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	9,500,000	Member	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	7,300,000	Member	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	5,800,000	Member	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	5,800,000	Member	Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	20,900,000	Client	Buy
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	5,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-04-29 17:32:17	2032 On 06/08/2026			Bond Future	1	19,300,000	Member	Sell
2026-04-29 17:32:18	2032 On 06/08/2026			Bond Future	1	5,300,000	Member	Sell
2026-04-29 17:32:18	2032 On 06/08/2026			Bond Future	1	5,300,000	Client	Buy
Total for 2032 Bond Future					31	723,200,000		
2026-04-29 17:40:21	2037 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-04-29 17:47:43	2037 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
Total for 2037 Bond Future					2	4,000,000		
2026-04-29 09:53:40	2040 On 06/08/2026			Bond Future	1	250,000,000	Member	Sell
2026-04-29 09:54:22	2040 On 06/08/2026			Bond Future	1	250,000,000	Member	Buy
2026-04-29 10:48:38	2040 On 06/08/2026			Bond Future	1	250,000,000	Member	Sell
2026-04-29 10:48:38	2040 On 06/08/2026			Bond Future	1	250,000,000	Client	Buy
Total for 2040 Bond Future					4	1,000,000,000		
2026-04-29 12:17:55	2044 On 05/11/2026			Bond Future	1	187,500,000	Client	Sell
2026-04-29 12:17:55	2044 On 05/11/2026			Bond Future	1	187,500,000	Client	Buy
Total for 2044 Bond Future					2	375,000,000		
2026-04-29 14:54:36	2050 On 06/08/2026			Bond Future	1	50,000,000	Member	Sell
2026-04-29 15:07:55	2050 On 06/08/2026			Bond Future	1	50,000,000	Client	Buy
Total for 2050 Bond Future					2	100,000,000		
2026-04-29 10:25:17	ALBI On 07/05/2026			Index Future	1	300,000	Member	Buy
2026-04-29 10:25:17	ALBI On 06/08/2026			Index Future	1	300,000	Member	Sell
2026-04-29 10:59:42	ALBI On 07/05/2026			Index Future	1	300,000	Client	Sell
2026-04-29 11:00:20	ALBI On 06/08/2026			Index Future	1	300,000	Client	Buy
2026-04-29 13:04:49	ALBI On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-04-29 13:04:49	ALBI On 07/05/2026			Index Future	1	10,000	Client	Sell
Total for ALBI Index Future					6	1,220,000		
2026-04-29 10:56:40	GOVI On 07/05/2026			GOVI	1	110,000	Member	Buy
2026-04-29 10:56:40	GOVI On 06/08/2026			GOVI	1	110,000	Member	Sell
2026-04-29 11:07:50	GOVI On 07/05/2026			GOVI	1	60,000	Member	Buy
2026-04-29 11:07:51	GOVI On 06/08/2026			GOVI	1	60,000	Member	Sell
2026-04-29 11:23:32	GOVI On 07/05/2026			GOVI	1	110,000	Client	Sell
2026-04-29 11:24:15	GOVI On 06/08/2026			GOVI	1	110,000	Client	Buy
2026-04-29 11:44:17	GOVI On 07/05/2026			GOVI	1	10,000	Member	Sell
2026-04-29 11:47:17	GOVI On 06/08/2026			GOVI	1	10,000	Member	Buy
2026-04-29 11:49:43	GOVI On 07/05/2026			GOVI	1	50,000	Member	Buy
2026-04-29 11:49:43	GOVI On 07/05/2026			GOVI	1	50,000	Client	Sell
2026-04-29 11:49:43	GOVI On 07/05/2026			GOVI	1	10,000	Member	Buy
2026-04-29 11:49:43	GOVI On 07/05/2026			GOVI	1	50,000	Member	Sell
2026-04-29 11:49:43	GOVI On 07/05/2026			GOVI	1	10,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-04-29 11:50:27	GOVI On 06/08/2026			GOVI	1	50,000	Client	Buy
2026-04-29 11:50:27	GOVI On 06/08/2026			GOVI	1	50,000	Member	Buy
2026-04-29 11:50:27	GOVI On 06/08/2026			GOVI	1	10,000	Client	Buy
2026-04-29 11:50:27	GOVI On 06/08/2026			GOVI	1	50,000	Member	Sell
2026-04-29 11:50:27	GOVI On 06/08/2026			GOVI	1	10,000	Member	Sell
2026-04-29 15:27:49	GOVI On 07/05/2026			GOVI	1	240,000	Member	Sell
2026-04-29 15:27:49	GOVI On 07/05/2026			GOVI	1	220,000	Member	Buy
2026-04-29 15:27:49	GOVI On 06/08/2026			GOVI	1	220,000	Member	Sell
2026-04-29 15:57:35	GOVI On 06/08/2026			GOVI	1	20,000	Member	Sell
2026-04-29 15:57:35	GOVI On 06/08/2026			GOVI	1	240,000	Member	Buy
2026-04-29 16:02:15	GOVI On 07/05/2026			GOVI	1	20,000	Member	Buy
2026-04-29 16:20:08	GOVI On 07/05/2026			GOVI	1	30,000	Member	Sell
2026-04-29 16:20:08	GOVI On 07/05/2026			GOVI	1	240,000	Member	Buy
2026-04-29 16:20:29	GOVI On 06/08/2026			GOVI	1	240,000	Member	Sell
2026-04-29 16:20:29	GOVI On 06/08/2026			GOVI	1	30,000	Member	Buy
2026-04-29 16:31:54	GOVI On 07/05/2026			GOVI	1	210,000	Client	Sell
2026-04-29 16:31:54	GOVI On 07/05/2026			GOVI	1	30,000	Member	Buy
2026-04-29 16:31:54	GOVI On 07/05/2026			GOVI	1	30,000	Client	Sell
2026-04-29 16:31:54	GOVI On 07/05/2026			GOVI	1	210,000	Member	Buy
2026-04-29 16:31:54	GOVI On 07/05/2026			GOVI	1	210,000	Member	Sell
2026-04-29 16:32:56	GOVI On 06/08/2026			GOVI	1	210,000	Client	Buy
2026-04-29 16:32:56	GOVI On 06/08/2026			GOVI	1	210,000	Member	Sell
2026-04-29 16:32:56	GOVI On 06/08/2026			GOVI	1	30,000	Client	Buy
2026-04-29 16:32:56	GOVI On 06/08/2026			GOVI	1	210,000	Member	Buy
2026-04-29 16:32:56	GOVI On 06/08/2026			GOVI	1	30,000	Member	Sell
Total for GOVI GOVI					38	3,800,000		
2026-04-29 13:04:35	IGOV On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-04-29 13:04:35	IGOV On 07/05/2026			Index Future	1	10,000	Client	Sell
Total for IGOV Index Future					2	20,000		
2026-04-29 12:17:55	R035 On 05/11/2026			Bond Future	1	300,000	Client	Buy
2026-04-29 12:17:55	R035 On 05/11/2026			Bond Future	1	300,000	Client	Sell
Total for R035 Bond Future					2	600,000		
2026-04-29 10:41:26	R053 On 07/05/2026			Bond Future	1	690,000,000	Member	Buy
2026-04-29 12:12:35	R053 On 07/05/2026			Bond Future	1	690,000,000	Client	Sell
Total for R053 Bond Future					2	1,380,000,000		
2026-04-29 17:23:59	R209 On 06/08/2026			Bond Future	1	600,000	Member	Buy
2026-04-29 17:33:22	R209 On 06/08/2026			Bond Future	1	600,000	Client	Sell
Total for R209 Bond Future					2	1,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-04-29 17:10:42	R248 On 06/08/2026			Bond Future	1	367,200,000	Member	Buy
2026-04-29 17:34:54	R248 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	248,800,000	Member	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	88,600,000	Member	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	16,500,000	Member	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	5,100,000	Member	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	248,800,000	Client	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	16,500,000	Member	Buy
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	88,600,000	Client	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	248,800,000	Member	Buy
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	5,100,000	Member	Buy
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	88,600,000	Member	Buy
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	5,100,000	Client	Sell
2026-04-29 17:35:41	R248 On 06/08/2026			Bond Future	1	16,500,000	Client	Sell
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	1,800,000	Client	Sell
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	2,800,000	Client	Sell
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	2,800,000	Client	Sell
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	2,800,000	Member	Buy
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	2,800,000	Member	Buy
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	2,800,000	Member	Sell
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	2,800,000	Member	Sell
2026-04-29 17:35:42	R248 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-04-29 17:35:43	R248 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-04-29 17:35:43	R248 On 06/08/2026			Bond Future	1	800,000	Member	Buy
Total for R248 Bond Future					25	1,468,800,000		
2026-04-29 17:10:42	R2R9 On 06/08/2026			Bond Future	1	64,000,000	Member	Sell
2026-04-29 17:30:00	R2R9 On 06/08/2026			Bond Future	1	4,000,000	Member	Buy
2026-04-29 17:30:47	R2R9 On 06/08/2026			Bond Future	1	60,000,000	Member	Buy
2026-04-29 17:30:47	R2R9 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-04-29 17:30:47	R2R9 On 06/08/2026			Bond Future	1	60,000,000	Client	Buy
2026-04-29 17:30:47	R2R9 On 06/08/2026			Bond Future	1	60,000,000	Member	Sell
2026-04-29 17:30:47	R2R9 On 06/08/2026			Bond Future	1	4,000,000	Client	Buy
Total for R2R9 Bond Future					7	256,000,000		
2026-04-29 17:10:42	R4R2 On 06/08/2026			Bond Future	1	32,000,000	Member	Buy
2026-04-29 17:28:16	R4R2 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	7,100,000	Member	Sell
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	5,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	4,800,000	Member	Sell
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	7,100,000	Member	Buy
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	5,700,000	Member	Buy
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	4,800,000	Client	Sell
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	7,100,000	Client	Sell
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	5,700,000	Client	Sell
2026-04-29 17:32:06	R4R2 On 06/08/2026			Bond Future	1	4,800,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	2,300,000	Client	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,900,000	Client	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	2,300,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	2,300,000	Client	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,800,000	Client	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,900,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	3,500,000	Client	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	2,300,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	2,300,000	Member	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	2,300,000	Member	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,900,000	Member	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-04-29 17:32:07	R4R2 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-04-29 17:32:08	R4R2 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-04-29 17:32:08	R4R2 On 06/08/2026			Bond Future	1	200,000	Member	Buy
Total for R4R2 Bond Future					34	128,000,000		
Grand Total for all Instruments					184	6,801,840,000		