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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-17 08:49:39	2030 On 07/05/2026			Bond Future	1	50,700,000	Member	Buy
2026-03-17 16:29:10	2030 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	47,100,000	Member	Sell
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	2,700,000	Member	Sell
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	47,100,000	Member	Buy
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	2,700,000	Client	Sell
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	2,700,000	Member	Buy
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	47,100,000	Client	Sell
2026-03-17 16:31:50	2030 On 07/05/2026			Bond Future	1	500,000	Client	Sell
Total for 2030 Bond Future					13	202,800,000		
2026-03-17 09:52:44	2032 On 07/05/2026			Bond Future	1	58,300,000	Member	Sell
2026-03-17 09:53:27	2032 On 07/05/2026			Bond Future	1	58,300,000	Member	Buy
2026-03-17 10:40:23	2032 On 07/05/2026			Bond Future	1	58,300,000	Member	Sell
2026-03-17 10:40:23	2032 On 07/05/2026			Bond Future	1	58,300,000	Client	Buy
2026-03-17 10:58:23	2032 On 07/05/2026			Bond Future	1	14,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-17 11:47:51	2032 On 07/05/2026			Bond Future	1	11,200,000	Client	Buy
2026-03-17 11:47:51	2032 On 07/05/2026			Bond Future	1	11,200,000	Member	Sell
2026-03-17 14:12:30	2032 On 07/05/2026			Bond Future	1	14,500,000	Client	Buy
2026-03-17 15:56:18	2032 On 07/05/2026			Bond Future	1	3,700,000	Member	Sell
2026-03-17 16:34:44	2032 On 07/05/2026			Bond Future	1	3,700,000	Client	Buy
Total for 2032 Bond Future					10	292,000,000		
2026-03-17 10:58:23	2037 On 07/05/2026			Bond Future	1	15,700,000	Member	Sell
2026-03-17 11:47:51	2037 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2026-03-17 11:47:51	2037 On 07/05/2026			Bond Future	1	3,500,000	Client	Buy
2026-03-17 14:17:47	2037 On 07/05/2026			Bond Future	1	10,200,000	Member	Buy
2026-03-17 14:18:20	2037 On 07/05/2026			Bond Future	1	5,500,000	Member	Buy
2026-03-17 14:18:20	2037 On 07/05/2026			Bond Future	1	5,500,000	Client	Buy
2026-03-17 14:18:20	2037 On 07/05/2026			Bond Future	1	5,500,000	Member	Sell
2026-03-17 14:18:21	2037 On 07/05/2026			Bond Future	1	10,200,000	Member	Sell
2026-03-17 14:18:21	2037 On 07/05/2026			Bond Future	1	10,200,000	Client	Buy
2026-03-17 16:42:52	2037 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-03-17 16:42:52	2037 On 07/05/2026			Bond Future	1	700,000	Client	Buy
2026-03-17 16:52:41	2037 On 07/05/2026			Bond Future	1	18,500,000	Member	Sell
2026-03-17 16:52:41	2037 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	2,500,000	Member	Buy
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	14,000,000	Member	Buy
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	14,000,000	Client	Buy
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	14,000,000	Member	Sell
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2026-03-17 16:56:25	2037 On 07/05/2026			Bond Future	1	2,500,000	Client	Buy
Total for 2037 Bond Future					21	145,200,000		
2026-03-17 08:49:39	2040 On 07/05/2026			Bond Future	1	94,500,000	Member	Buy
2026-03-17 11:36:14	2040 On 07/05/2026			Bond Future	1	185,900,000	Member	Buy
2026-03-17 11:44:41	2040 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	2,600,000	Member	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	126,800,000	Member	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	46,100,000	Member	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	8,500,000	Member	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	8,500,000	Client	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	2,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	46,100,000	Client	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	2,600,000	Client	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	46,100,000	Member	Buy
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	126,800,000	Member	Buy
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	126,800,000	Client	Sell
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	8,500,000	Member	Buy
2026-03-17 11:46:46	2040 On 07/05/2026			Bond Future	1	900,000	Client	Sell
2026-03-17 11:46:47	2040 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-17 11:46:47	2040 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-03-17 11:46:47	2040 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-17 11:46:47	2040 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-17 11:46:47	2040 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-17 13:16:47	2040 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-03-17 13:16:47	2040 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-03-17 16:36:40	2040 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-17 16:38:32	2040 On 07/05/2026			Bond Future	1	49,600,000	Member	Sell
2026-03-17 16:38:32	2040 On 07/05/2026			Bond Future	1	49,600,000	Client	Sell
2026-03-17 16:38:32	2040 On 07/05/2026			Bond Future	1	49,600,000	Member	Buy
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	23,500,000	Client	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	23,500,000	Member	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	15,200,000	Member	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	3,100,000	Member	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	1,700,000	Member	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	15,200,000	Member	Buy
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	23,500,000	Member	Buy
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	15,200,000	Client	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	3,100,000	Client	Sell
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	3,100,000	Member	Buy
2026-03-17 16:38:33	2040 On 07/05/2026			Bond Future	1	1,700,000	Client	Sell
2026-03-17 17:06:16	2040 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-03-17 17:06:16	2040 On 07/05/2026			Bond Future	1	900,000	Client	Buy
Total for 2040 Bond Future					48	1,125,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-17 13:16:47	2044 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-17 13:16:47	2044 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-17 17:09:01	2044 On 07/05/2026			Bond Future	1	400,000	Client	Buy
2026-03-17 17:09:01	2044 On 07/05/2026			Bond Future	1	400,000	Member	Sell
Total for 2044 Bond Future					4	1,600,000		
2026-03-17 16:22:27	ALBI On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-03-17 16:22:27	ALBI On 07/05/2026			Index Future	1	10,000	Member	Sell
2026-03-17 17:03:51	ALBI On 07/05/2026			Index Future	1	10,000	Member	Sell
2026-03-17 17:03:51	ALBI On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-03-17 17:09:50	ALBI On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-03-17 17:09:50	ALBI On 07/05/2026			Index Future	1	10,000	Member	Sell
2026-03-17 17:13:07	ALBI On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-03-17 17:13:07	ALBI On 07/05/2026			Index Future	1	10,000	Client	Sell
Total for ALBI Index Future					8	80,000		
2026-03-17 10:54:01	GOVI On 07/05/2026			GOVI	1	240,000	Member	Buy
2026-03-17 10:54:01	GOVI On 07/05/2026			GOVI	1	240,000	Member	Sell
2026-03-17 11:49:33	GOVI On 07/05/2026			GOVI	1	240,000	Member	Sell
2026-03-17 11:49:33	GOVI On 07/05/2026			GOVI	1	210,000	Member	Buy
2026-03-17 15:03:04	GOVI On 07/05/2026			GOVI	1	30,000	Member	Buy
2026-03-17 15:03:04	GOVI On 07/05/2026			GOVI	1	30,000	Client	Buy
2026-03-17 15:03:04	GOVI On 07/05/2026			GOVI	1	30,000	Member	Sell
2026-03-17 15:03:05	GOVI On 07/05/2026			GOVI	1	210,000	Client	Buy
2026-03-17 15:03:05	GOVI On 07/05/2026			GOVI	1	210,000	Member	Sell
Total for GOVI GOVI					9	1,440,000		
2026-03-17 13:16:47	R035 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-17 13:16:47	R035 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-03-17 17:05:43	R035 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-17 17:05:43	R035 On 07/05/2026			Bond Future	1	200,000	Client	Buy
Total for R035 Bond Future					4	800,000		
2026-03-17 12:15:19	R038 On 07/05/2026			Bond Future	1	2,800,000	Client	Sell
2026-03-17 12:15:19	R038 On 07/05/2026			Bond Future	1	2,800,000	Member	Buy
2026-03-17 13:16:47	R038 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-17 13:16:47	R038 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-03-17 17:06:58	R038 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2026-03-17 17:06:58	R038 On 07/05/2026			Bond Future	1	200,000	Member	Sell
Total for R038 Bond Future					6	6,400,000		
2026-03-17 13:16:47	R053 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-03-17 13:16:47	R053 On 07/05/2026			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-17 17:12:03	R053 On 07/05/2026			Bond Future	1	100,000	Client	Buy
2026-03-17 17:12:03	R053 On 07/05/2026			Bond Future	1	100,000	Member	Sell
Total for R053 Bond Future					4	400,000		
2026-03-17 13:16:47	R209 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-17 13:42:11	R209 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-17 13:43:40	R209 On 07/05/2026			Bond Future	1	500,000	Client	Buy
2026-03-17 13:43:40	R209 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-17 15:48:21	R209 On 07/05/2026			Bond Future	1	9,300,000	Member	Sell
2026-03-17 16:44:31	R209 On 07/05/2026			Bond Future	1	9,300,000	Member	Buy
2026-03-17 16:47:34	R209 On 07/05/2026			Bond Future	1	9,300,000	Member	Sell
2026-03-17 16:47:34	R209 On 07/05/2026			Bond Future	1	9,300,000	Client	Buy
Total for R209 Bond Future					8	39,200,000		
2026-03-17 10:58:23	R214 On 07/05/2026			Bond Future	1	137,500,000	Member	Sell
2026-03-17 14:08:21	R214 On 07/05/2026			Bond Future	1	5,600,000	Member	Buy
2026-03-17 14:09:32	R214 On 07/05/2026			Bond Future	1	113,900,000	Member	Buy
2026-03-17 14:09:32	R214 On 07/05/2026			Bond Future	1	113,900,000	Member	Sell
2026-03-17 14:09:32	R214 On 07/05/2026			Bond Future	1	113,900,000	Client	Buy
2026-03-17 14:09:33	R214 On 07/05/2026			Bond Future	1	18,000,000	Client	Buy
2026-03-17 14:09:33	R214 On 07/05/2026			Bond Future	1	18,000,000	Member	Sell
2026-03-17 14:09:33	R214 On 07/05/2026			Bond Future	1	5,600,000	Member	Sell
2026-03-17 14:09:33	R214 On 07/05/2026			Bond Future	1	18,000,000	Member	Buy
2026-03-17 14:09:33	R214 On 07/05/2026			Bond Future	1	5,600,000	Client	Buy
2026-03-17 15:47:24	R214 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2026-03-17 15:47:24	R214 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-03-17 16:26:07	R214 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-17 16:26:07	R214 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-03-17 16:26:07	R214 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-17 16:26:07	R214 On 07/05/2026			Bond Future	1	1,000,000	Client	Buy
2026-03-17 16:26:07	R214 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2026-03-17 16:47:05	R214 On 07/05/2026			Bond Future	1	2,500,000	Member	Buy
2026-03-17 16:47:05	R214 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2026-03-17 16:52:36	R214 On 07/05/2026			Bond Future	1	2,500,000	Client	Sell
2026-03-17 16:52:36	R214 On 07/05/2026			Bond Future	1	2,500,000	Member	Buy
Total for R214 Bond Future					21	572,000,000		
2026-03-17 13:16:47	R248 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-17 13:16:47	R248 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-17 16:20:07	R248 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-17 16:20:07	R248 On 07/05/2026			Bond Future	1	600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-17 16:33:15	R248 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-17 16:33:15	R248 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-17 17:06:02	R248 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-17 17:06:02	R248 On 07/05/2026			Bond Future	1	400,000	Client	Buy
Total for R248 Bond Future					8	4,000,000		
Grand Total for all Instruments					164	2,391,120,000		