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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-20 13:18:24	2030 On 07/05/2026			Bond Future	1	31,900,000	Member	Sell
2026-03-20 14:17:14	2030 On 07/05/2026			Bond Future	1	31,900,000	Client	Buy
2026-03-20 14:28:14	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-20 14:31:47	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-20 14:32:06	2030 On 07/05/2026			Bond Future	1	25,000,000	Client	Buy
2026-03-20 14:32:06	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-20 16:27:46	2030 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-03-20 16:29:34	2030 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-03-20 17:05:09	2030 On 07/05/2026			Bond Future	1	1,800,000	Member	Buy
2026-03-20 17:21:02	2030 On 07/05/2026			Bond Future	1	1,800,000	Client	Sell
Total for 2030 Bond Future					10	207,400,000		
2026-03-20 10:09:54	2032 On 07/05/2026			Bond Future	1	133,300,000	Member	Sell
2026-03-20 10:34:02	2032 On 07/05/2026			Bond Future	1	133,300,000	Client	Buy
Total for 2032 Bond Future					2	266,600,000		
2026-03-20 11:05:03	2037 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-20 11:10:53	2037 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-03-20 11:11:09	2037 On 07/05/2026			Bond Future	1	10,000,000	Client	Buy
2026-03-20 11:11:09	2037 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-20 13:18:24	2037 On 07/05/2026			Bond Future	1	26,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-20 13:34:50	2037 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-20 13:45:38	2037 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-03-20 13:46:49	2037 On 07/05/2026			Bond Future	1	10,000,000	Client	Buy
2026-03-20 13:46:49	2037 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-20 14:16:18	2037 On 07/05/2026			Bond Future	1	26,400,000	Client	Buy
Total for 2037 Bond Future					10	132,800,000		
2026-03-20 10:47:35	2040 On 07/05/2026			Bond Future	1	396,900,000	Member	Buy
2026-03-20 11:04:37	2040 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-20 11:27:04	2040 On 07/05/2026			Bond Future	1	10,000,000	Client	Buy
2026-03-20 11:34:11	2040 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	269,100,000	Member	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	97,300,000	Member	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	17,900,000	Member	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	5,500,000	Member	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	17,900,000	Member	Buy
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	97,300,000	Member	Buy
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	269,100,000	Client	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	3,000,000	Member	Buy
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	3,000,000	Client	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	5,500,000	Client	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	97,300,000	Client	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	269,100,000	Member	Buy
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	17,900,000	Client	Sell
2026-03-20 11:36:51	2040 On 07/05/2026			Bond Future	1	5,500,000	Member	Buy
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	2,000,000	Client	Sell
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-03-20 11:36:52	2040 On 07/05/2026			Bond Future	1	900,000	Client	Sell
2026-03-20 17:40:45	2040 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-20 17:40:45	2040 On 07/05/2026			Bond Future	1	200,000	Client	Buy
Total for 2040 Bond Future					29	1,608,000,000		
2026-03-20 17:46:57	2044 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-20 17:46:57	2044 On 07/05/2026			Bond Future	1	200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-20 17:47:27	2044 On 07/05/2026			Bond Future	1	700,000	Client	Sell
2026-03-20 17:47:27	2044 On 07/05/2026			Bond Future	1	700,000	Client	Buy
Total for 2044 Bond Future					4	1,800,000		
2026-03-20 15:06:13	2050 On 07/05/2026			Bond Future	1	2,100,000	Member	Sell
2026-03-20 15:15:00	2050 On 07/05/2026			Bond Future	1	2,100,000	Client	Buy
Total for 2050 Bond Future					2	4,200,000		
2026-03-20 16:02:26	ALBI On 07/05/2026			Index Future	1	60,000	Member	Sell
2026-03-20 16:02:26	ALBI On 07/05/2026			Index Future	1	60,000	Member	Buy
2026-03-20 16:41:40	ALBI On 07/05/2026			Index Future	1	60,000	Member	Sell
2026-03-20 16:41:40	ALBI On 07/05/2026			Index Future	1	30,000	Member	Buy
2026-03-20 16:49:27	ALBI On 07/05/2026			Index Future	1	30,000	Member	Buy
2026-03-20 16:49:27	ALBI On 07/05/2026			Index Future	1	30,000	Client	Buy
2026-03-20 16:49:27	ALBI On 07/05/2026			Index Future	1	30,000	Member	Sell
2026-03-20 16:49:27	ALBI On 07/05/2026			Index Future	1	30,000	Member	Sell
2026-03-20 16:49:27	ALBI On 07/05/2026			Index Future	1	30,000	Client	Buy
Total for ALBI Index Future					9	360,000		
2026-03-20 10:08:17	GOVI On 07/05/2026			GOVI	1	20,000	Member	Sell
2026-03-20 10:36:18	GOVI On 07/05/2026			GOVI	1	20,000	Client	Buy
Total for GOVI GOVI					2	40,000		
2026-03-20 16:02:26	IGOV On 07/05/2026			Index Future	1	100,000	Member	Sell
2026-03-20 16:02:26	IGOV On 07/05/2026			Index Future	1	100,000	Member	Buy
2026-03-20 16:41:59	IGOV On 07/05/2026			Index Future	1	100,000	Member	Sell
2026-03-20 16:41:59	IGOV On 07/05/2026			Index Future	1	80,000	Member	Buy
2026-03-20 16:49:10	IGOV On 07/05/2026			Index Future	1	20,000	Member	Buy
2026-03-20 16:49:10	IGOV On 07/05/2026			Index Future	1	80,000	Client	Buy
2026-03-20 16:49:10	IGOV On 07/05/2026			Index Future	1	20,000	Client	Buy
2026-03-20 16:49:10	IGOV On 07/05/2026			Index Future	1	80,000	Member	Sell
2026-03-20 16:49:10	IGOV On 07/05/2026			Index Future	1	20,000	Member	Sell
Total for IGOV Index Future					9	600,000		
2026-03-20 12:59:03	R035 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-03-20 12:59:04	R035 On 07/05/2026			Bond Future	1	20,000,000	Client	Sell
Total for R035 Bond Future					2	40,000,000		
2026-03-20 17:50:07	R053 On 07/05/2026			Bond Future	1	100,000	Client	Sell
2026-03-20 17:50:07	R053 On 07/05/2026			Bond Future	1	100,000	Client	Buy
2026-03-20 17:50:32	R053 On 07/05/2026			Bond Future	1	100,000	Client	Buy
2026-03-20 17:50:32	R053 On 07/05/2026			Bond Future	1	100,000	Client	Sell
Total for R053 Bond Future					4	400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-20 10:13:08	R209 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2026-03-20 10:53:11	R209 On 07/05/2026			Bond Future	1	2,500,000	Member	Buy
2026-03-20 10:55:23	R209 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2026-03-20 10:55:23	R209 On 07/05/2026			Bond Future	1	2,500,000	Client	Buy
2026-03-20 17:57:03	R209 On 07/05/2026			Bond Future	1	15,000,000	Member	Sell
2026-03-20 17:57:45	R209 On 07/05/2026			Bond Future	1	15,000,000	Client	Buy
Total for R209 Bond Future					6	40,000,000		
2026-03-20 08:22:43	R214 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
2026-03-20 08:22:43	R214 On 07/05/2026			Bond Future	1	4,000,000	Member	Buy
2026-03-20 09:47:27	R214 On 07/05/2026			Bond Future	1	10,700,000	Member	Sell
2026-03-20 10:29:39	R214 On 07/05/2026			Bond Future	1	10,700,000	Client	Buy
2026-03-20 13:06:35	R214 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
2026-03-20 13:06:35	R214 On 07/05/2026			Bond Future	1	4,000,000	Client	Buy
Total for R214 Bond Future					6	37,400,000		
2026-03-20 08:22:43	R248 On 07/05/2026			Bond Future	1	2,200,000	Member	Buy
2026-03-20 08:44:21	R248 On 07/05/2026			Bond Future	1	100,000,000	Member	Buy
2026-03-20 11:38:43	R248 On 07/05/2026			Bond Future	1	2,200,000	Client	Sell
2026-03-20 12:32:49	R248 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	67,200,000	Member	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	24,300,000	Member	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	4,500,000	Member	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	800,000	Member	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	800,000	Member	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	67,200,000	Member	Buy
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	67,200,000	Client	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	800,000	Client	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	800,000	Member	Buy
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	4,500,000	Member	Buy
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	800,000	Member	Buy
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	24,300,000	Client	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	800,000	Client	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	1,400,000	Client	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	4,500,000	Client	Sell
2026-03-20 12:34:43	R248 On 07/05/2026			Bond Future	1	24,300,000	Member	Buy
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	500,000	Client	Sell
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-20 12:34:44	R248 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2026-03-20 12:36:12	R248 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-20 12:37:16	R248 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-20 12:37:41	R248 On 07/05/2026			Bond Future	1	25,000,000	Client	Sell
2026-03-20 12:37:41	R248 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-20 14:02:05	R248 On 07/05/2026			Bond Future	1	81,000,000	Member	Buy
2026-03-20 17:48:24	R248 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-20 17:48:24	R248 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2026-03-20 17:49:01	R248 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-20 17:49:01	R248 On 07/05/2026			Bond Future	1	600,000	Client	Buy
2026-03-20 17:55:48	R248 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	19,800,000	Client	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	3,600,000	Member	Buy
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	54,600,000	Member	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	19,800,000	Member	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	3,600,000	Member	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	19,800,000	Member	Buy
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	54,600,000	Member	Buy
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	54,600,000	Client	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-20 17:56:40	R248 On 07/05/2026			Bond Future	1	3,600,000	Client	Sell
2026-03-20 17:56:41	R248 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-20 17:56:41	R248 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-20 17:56:41	R248 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-03-20 17:56:41	R248 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-20 17:56:41	R248 On 07/05/2026			Bond Future	1	400,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-20 17:57:03	R248 On 07/05/2026			Bond Future	1	1,900,000	Member	Sell
2026-03-20 17:58:53	R248 On 07/05/2026			Bond Future	1	1,900,000	Client	Buy
Total for R248 Bond Future					65	833,800,000		
2026-03-20 11:04:37	R4R2 On 07/05/2026			Bond Future	1	6,300,000	Member	Sell
2026-03-20 11:26:07	R4R2 On 07/05/2026			Bond Future	1	6,300,000	Client	Buy
2026-03-20 17:05:09	R4R2 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-03-20 17:22:33	R4R2 On 07/05/2026			Bond Future	1	300,000	Client	Sell
2026-03-20 17:45:24	R4R2 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-20 17:45:24	R4R2 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2026-03-20 17:45:52	R4R2 On 07/05/2026			Bond Future	1	500,000	Client	Buy
2026-03-20 17:45:52	R4R2 On 07/05/2026			Bond Future	1	500,000	Client	Sell
Total for R4R2 Bond Future					8	14,600,000		
Grand Total for all Instruments					168	3,188,000,000		