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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 23/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-23 10:23:12	2030 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-03-23 10:24:12	2030 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-03-23 11:31:22	2030 On 06/08/2026			Bond Future	1	200,000	Client	Buy
2026-03-23 11:31:22	2030 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-03-23 16:06:55	2030 On 07/05/2026			Bond Future	1	4,300,000	Member	Sell
2026-03-23 16:21:16	2030 On 07/05/2026			Bond Future	1	4,300,000	Client	Buy
Total for 2030 Bond Future					6	9,400,000		
2026-03-23 10:38:07	2032 On 07/05/2026			Bond Future	1	11,000,000	Member	Buy
2026-03-23 10:40:20	2032 On 07/05/2026			Bond Future	1	11,000,000	Client	Sell
Total for 2032 Bond Future					2	22,000,000		
2026-03-23 11:32:52	2033 On 07/05/2026			Bond Future	1	84,400,000	Member	Sell
2026-03-23 12:34:57	2033 On 07/05/2026			Bond Future	1	84,400,000	Client	Buy
Total for 2033 Bond Future					2	168,800,000		
2026-03-23 10:38:07	2037 On 07/05/2026			Bond Future	1	22,000,000	Member	Buy
2026-03-23 10:41:24	2037 On 07/05/2026			Bond Future	1	22,000,000	Client	Sell
2026-03-23 11:37:00	2037 On 07/05/2026			Bond Future	1	18,500,000	Member	Sell
2026-03-23 11:37:00	2037 On 07/05/2026			Bond Future	1	13,900,000	Member	Buy
2026-03-23 12:13:29	2037 On 07/05/2026			Bond Future	1	4,800,000	Member	Buy
2026-03-23 12:13:29	2037 On 07/05/2026			Bond Future	1	239,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	179,400,000	Member	Buy
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	45,600,000	Member	Buy
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	2,200,000	Member	Buy
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	2,200,000	Client	Buy
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	45,600,000	Client	Buy
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	179,400,000	Member	Sell
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	2,200,000	Member	Sell
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	179,400,000	Client	Buy
2026-03-23 16:05:37	2037 On 07/05/2026			Bond Future	1	45,600,000	Member	Sell
2026-03-23 16:05:38	2037 On 07/05/2026			Bond Future	1	7,100,000	Member	Sell
2026-03-23 16:05:38	2037 On 07/05/2026			Bond Future	1	4,800,000	Client	Buy
2026-03-23 16:05:38	2037 On 07/05/2026			Bond Future	1	4,800,000	Member	Sell
2026-03-23 16:05:38	2037 On 07/05/2026			Bond Future	1	7,100,000	Client	Buy
2026-03-23 16:05:38	2037 On 07/05/2026			Bond Future	1	7,100,000	Member	Buy
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	2,600,000	Member	Buy
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	2,600,000	Client	Buy
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	13,900,000	Member	Sell
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	13,900,000	Client	Buy
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	2,600,000	Member	Sell
2026-03-23 16:09:18	2037 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
Total for 2037 Bond Future					28	1,074,400,000		
2026-03-23 10:11:00	2040 On 06/08/2026			Bond Future	1	80,000,000	Member	Sell
2026-03-23 10:11:56	2040 On 06/08/2026			Bond Future	1	80,000,000	Member	Buy
2026-03-23 10:38:07	2040 On 07/05/2026			Bond Future	1	8,100,000	Member	Buy
2026-03-23 10:39:49	2040 On 07/05/2026			Bond Future	1	8,000,000	Member	Sell
2026-03-23 11:30:50	2040 On 06/08/2026			Bond Future	1	80,000,000	Client	Buy
2026-03-23 11:30:50	2040 On 06/08/2026			Bond Future	1	80,000,000	Member	Sell
2026-03-23 16:17:01	2040 On 07/05/2026			Bond Future	1	649,000,000	Member	Buy
2026-03-23 16:24:49	2040 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-03-23 16:24:49	2040 On 07/05/2026			Bond Future	1	100,000	Client	Sell
2026-03-23 16:24:49	2040 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-03-23 16:24:50	2040 On 07/05/2026			Bond Future	1	8,000,000	Member	Buy
2026-03-23 16:24:50	2040 On 07/05/2026			Bond Future	1	8,000,000	Client	Sell
2026-03-23 16:27:38	2040 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	435,000,000	Member	Sell
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	157,200,000	Member	Sell
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	28,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	28,900,000	Client	Sell
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	28,900,000	Member	Buy
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	157,200,000	Client	Sell
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	157,200,000	Member	Buy
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	435,000,000	Member	Buy
2026-03-23 16:29:09	2040 On 07/05/2026			Bond Future	1	435,000,000	Client	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	3,100,000	Member	Buy
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	9,100,000	Client	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,900,000	Client	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,900,000	Member	Buy
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	9,100,000	Member	Buy
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	9,100,000	Member	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,900,000	Member	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,900,000	Member	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,500,000	Member	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	3,100,000	Member	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	3,100,000	Client	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,500,000	Member	Buy
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,500,000	Client	Sell
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,900,000	Member	Buy
2026-03-23 16:29:10	2040 On 07/05/2026			Bond Future	1	4,900,000	Client	Sell
2026-03-23 16:29:11	2040 On 07/05/2026			Bond Future	1	1,400,000	Client	Sell
2026-03-23 16:29:11	2040 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
Total for 2040 Bond Future					39	2,948,400,000		
2026-03-23 10:41:28	GOVI On 07/05/2026			GOVI	1	10,000	Member	Sell
2026-03-23 10:42:33	GOVI On 07/05/2026			GOVI	1	10,000	Member	Buy
2026-03-23 11:31:53	GOVI On 07/05/2026			GOVI	1	10,000	Member	Sell
2026-03-23 11:31:53	GOVI On 07/05/2026			GOVI	1	10,000	Client	Buy
Total for GOVI GOVI					4	40,000		
2026-03-23 10:41:54	R033 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-23 13:06:22	R033 On 07/05/2026			Bond Future	1	2,000,000	Client	Sell
Total for R033 Bond Future					2	4,000,000		
2026-03-23 10:38:07	R035 On 07/05/2026			Bond Future	1	1,100,000	Member	Buy
2026-03-23 10:39:21	R035 On 07/05/2026			Bond Future	1	1,100,000	Client	Sell
2026-03-23 13:35:59	R035 On 07/05/2026			Bond Future	1	141,800,000	Member	Buy
2026-03-23 13:49:01	R035 On 07/05/2026			Bond Future	1	141,800,000	Client	Sell
Total for R035 Bond Future					4	285,800,000		
2026-03-23 17:07:31	R038 On 07/05/2026			Bond Future	1	9,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-23 17:07:31	R038 On 07/05/2026			Bond Future	1	9,100,000	Member	Buy
2026-03-23 17:13:09	R038 On 07/05/2026			Bond Future	1	9,100,000	Client	Buy
2026-03-23 17:13:09	R038 On 07/05/2026			Bond Future	1	9,100,000	Member	Sell
Total for R038 Bond Future					4	36,400,000		
2026-03-23 11:28:39	R209 On 07/05/2026			Bond Future	1	1,900,000	Member	Buy
2026-03-23 13:07:59	R209 On 07/05/2026			Bond Future	1	1,900,000	Client	Sell
2026-03-23 14:25:04	R209 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2026-03-23 14:37:30	R209 On 07/05/2026			Bond Future	1	2,500,000	Member	Buy
2026-03-23 14:38:39	R209 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2026-03-23 14:38:39	R209 On 07/05/2026			Bond Future	1	2,500,000	Client	Buy
Total for R209 Bond Future					6	13,800,000		
2026-03-23 10:38:07	R213 On 07/05/2026			Bond Future	1	1,500,000	Member	Sell
2026-03-23 10:38:07	R213 On 07/05/2026			Bond Future	1	15,200,000	Member	Buy
2026-03-23 10:40:46	R213 On 07/05/2026			Bond Future	1	15,000,000	Member	Sell
2026-03-23 11:23:03	R213 On 07/05/2026			Bond Future	1	1,500,000	Client	Buy
2026-03-23 16:23:33	R213 On 07/05/2026			Bond Future	1	15,000,000	Client	Sell
2026-03-23 16:23:33	R213 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-23 16:23:33	R213 On 07/05/2026			Bond Future	1	15,000,000	Member	Buy
2026-03-23 16:23:33	R213 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-23 16:23:33	R213 On 07/05/2026			Bond Future	1	200,000	Member	Buy
Total for R213 Bond Future					9	63,800,000		
2026-03-23 10:41:54	R214 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-23 12:17:36	R214 On 07/05/2026			Bond Future	1	61,900,000	Member	Sell
2026-03-23 12:17:36	R214 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-03-23 13:07:01	R214 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-03-23 15:13:09	R214 On 07/05/2026			Bond Future	1	60,400,000	Member	Sell
2026-03-23 15:13:09	R214 On 07/05/2026			Bond Future	1	35,200,000	Member	Buy
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	9,700,000	Client	Buy
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	9,700,000	Member	Sell
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	10,700,000	Client	Buy
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	36,000,000	Client	Buy
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	9,700,000	Member	Buy
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	10,700,000	Member	Buy
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	36,000,000	Member	Buy
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	10,700,000	Member	Sell
2026-03-23 15:57:18	R214 On 07/05/2026			Bond Future	1	36,000,000	Member	Sell
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	3,400,000	Member	Sell
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	3,400,000	Member	Buy
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	700,000	Client	Buy
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	1,400,000	Client	Buy
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	3,400,000	Client	Buy
2026-03-23 15:57:19	R214 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-03-23 17:42:57	R214 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-03-23 17:42:57	R214 On 07/05/2026			Bond Future	1	700,000	Client	Buy
2026-03-23 17:42:57	R214 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	3,300,000	Member	Sell
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	3,300,000	Client	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	9,400,000	Client	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	10,400,000	Member	Sell
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	10,400,000	Client	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	35,200,000	Member	Sell
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	10,400,000	Member	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	3,300,000	Member	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	9,400,000	Member	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	35,200,000	Client	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	1,400,000	Client	Buy
2026-03-23 17:42:58	R214 On 07/05/2026			Bond Future	1	9,400,000	Member	Sell
Total for R214 Bond Future					40	490,000,000		
2026-03-23 10:38:07	R248 On 07/05/2026			Bond Future	1	37,200,000	Member	Buy
2026-03-23 10:41:48	R248 On 07/05/2026			Bond Future	1	37,000,000	Member	Sell
2026-03-23 16:24:10	R248 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-23 16:24:10	R248 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-03-23 16:24:10	R248 On 07/05/2026			Bond Future	1	37,000,000	Member	Buy
2026-03-23 16:24:10	R248 On 07/05/2026			Bond Future	1	37,000,000	Client	Sell
2026-03-23 16:24:10	R248 On 07/05/2026			Bond Future	1	200,000	Client	Sell
Total for R248 Bond Future					7	148,800,000		
Grand Total for all Instruments					153	5,265,640,000		