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 VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-24 11:38:12	2030 On 07/05/2026			Bond Future	1	7,000,000	Member	Sell
2026-03-24 13:03:26	2030 On 07/05/2026			Bond Future	1	7,000,000	Client	Buy
Total for 2030 Bond Future					2	14,000,000		
2026-03-24 11:13:46	2032 On 07/05/2026			Bond Future	1	105,000,000	Member	Sell
2026-03-24 11:15:08	2032 On 07/05/2026			Bond Future	1	105,000,000	Member	Buy
2026-03-24 11:38:12	2032 On 07/05/2026			Bond Future	1	14,800,000	Member	Sell
2026-03-24 11:40:06	2032 On 07/05/2026			Bond Future	1	105,000,000	Member	Sell
2026-03-24 11:40:06	2032 On 07/05/2026			Bond Future	1	105,000,000	Client	Buy
2026-03-24 13:02:21	2032 On 07/05/2026			Bond Future	1	14,800,000	Client	Buy
Total for 2032 Bond Future					6	449,600,000		
2026-03-24 11:38:12	2037 On 07/05/2026			Bond Future	1	13,800,000	Member	Sell
2026-03-24 13:01:00	2037 On 07/05/2026			Bond Future	1	13,800,000	Client	Buy
Total for 2037 Bond Future					2	27,600,000		
2026-03-24 12:07:18	2044 On 07/05/2026			Bond Future	1	415,800,000	Member	Sell
2026-03-24 12:07:49	2044 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-03-24 12:48:48	2044 On 07/05/2026			Bond Future	1	25,900,000	Member	Buy
2026-03-24 12:48:48	2044 On 07/05/2026			Bond Future	1	25,900,000	Member	Sell
2026-03-24 12:48:48	2044 On 07/05/2026			Bond Future	1	25,900,000	Client	Buy
2026-03-24 12:50:44	2044 On 07/05/2026			Bond Future	1	14,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-24 12:50:44	2044 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-03-24 12:50:44	2044 On 07/05/2026			Bond Future	1	14,800,000	Member	Buy
2026-03-24 12:50:44	2044 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-03-24 12:50:44	2044 On 07/05/2026			Bond Future	1	14,800,000	Member	Sell
2026-03-24 12:50:44	2044 On 07/05/2026			Bond Future	1	1,200,000	Client	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	400,000	Client	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	10,000,000	Client	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	14,600,000	Client	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	1,700,000	Member	Sell
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	1,300,000	Member	Sell
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	1,300,000	Client	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	1,300,000	Member	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	14,600,000	Member	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	600,000	Client	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	1,700,000	Client	Buy
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	14,600,000	Member	Sell
2026-03-24 12:50:45	2044 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	8,900,000	Member	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	18,600,000	Member	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	3,000,000	Member	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	5,800,000	Member	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	5,800,000	Member	Sell
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	18,600,000	Member	Sell
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	18,600,000	Client	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	1,200,000	Client	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	5,800,000	Client	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	600,000	Client	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	3,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	8,900,000	Client	Buy
2026-03-24 12:50:46	2044 On 07/05/2026			Bond Future	1	8,900,000	Member	Sell
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	5,000,000	Client	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	500,000	Client	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	1,900,000	Member	Sell
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	66,300,000	Client	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	66,300,000	Member	Sell
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	66,300,000	Member	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	1,900,000	Member	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	5,000,000	Member	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	1,900,000	Client	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	1,400,000	Client	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	700,000	Client	Buy
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-03-24 12:50:47	2044 On 07/05/2026			Bond Future	1	5,000,000	Member	Sell
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	11,400,000	Member	Sell
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	22,100,000	Client	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	22,100,000	Member	Sell
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	100,000	Client	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	900,000	Client	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	19,600,000	Member	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	2,300,000	Member	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	11,400,000	Member	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	22,100,000	Member	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	2,300,000	Member	Sell
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	19,600,000	Member	Sell
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	2,300,000	Client	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	19,600,000	Client	Buy
2026-03-24 12:50:48	2044 On 07/05/2026			Bond Future	1	11,400,000	Client	Buy
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	136,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	38,000,000	Member	Sell
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	38,000,000	Client	Buy
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	136,100,000	Member	Buy
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	38,000,000	Member	Buy
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	136,100,000	Client	Buy
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-24 12:50:49	2044 On 07/05/2026			Bond Future	1	700,000	Client	Buy
Total for 2044 Bond Future					94	1,663,200,000		
2026-03-24 07:55:26	R035 On 07/05/2026			Bond Future	1	141,800,000	Member	Sell
2026-03-24 09:35:24	R035 On 07/05/2026			Bond Future	1	15,000,000	Member	Buy
2026-03-24 09:40:22	R035 On 07/05/2026			Bond Future	1	15,000,000	Member	Sell
2026-03-24 09:40:34	R035 On 07/05/2026			Bond Future	1	15,000,000	Member	Buy
2026-03-24 09:40:34	R035 On 07/05/2026			Bond Future	1	15,000,000	Client	Sell
2026-03-24 10:02:13	R035 On 07/05/2026			Bond Future	1	141,800,000	Client	Buy
2026-03-24 10:39:13	R035 On 05/11/2026			Bond Future	1	21,000,000	Member	Sell
2026-03-24 10:39:42	R035 On 05/11/2026			Bond Future	1	3,400,000	Member	Buy
2026-03-24 14:15:07	R035 On 07/05/2026			Bond Future	1	74,200,000	Member	Sell
2026-03-24 14:15:07	R035 On 07/05/2026			Bond Future	1	74,200,000	Member	Buy
2026-03-24 16:07:50	R035 On 07/05/2026			Bond Future	1	74,200,000	Member	Sell
2026-03-24 16:07:50	R035 On 07/05/2026			Bond Future	1	2,700,000	Member	Buy
2026-03-24 16:52:21	R035 On 07/05/2026			Bond Future	1	6,900,000	Member	Buy
2026-03-24 16:52:21	R035 On 07/05/2026			Bond Future	1	6,900,000	Member	Sell
2026-03-24 16:52:21	R035 On 07/05/2026			Bond Future	1	6,900,000	Client	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	9,800,000	Client	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	5,300,000	Client	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	4,700,000	Client	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	7,200,000	Member	Sell
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	8,500,000	Client	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	5,300,000	Member	Sell
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	9,800,000	Member	Sell
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	7,200,000	Client	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	8,500,000	Member	Sell
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	4,700,000	Member	Sell
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	4,700,000	Member	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	8,500,000	Member	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	9,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	7,200,000	Member	Buy
2026-03-24 16:52:22	R035 On 07/05/2026			Bond Future	1	5,300,000	Member	Buy
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	14,600,000	Member	Buy
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	10,100,000	Member	Buy
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	4,400,000	Member	Buy
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	14,600,000	Member	Sell
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	14,600,000	Client	Buy
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	10,100,000	Member	Sell
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	10,100,000	Client	Buy
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	4,400,000	Member	Sell
2026-03-24 16:52:23	R035 On 07/05/2026			Bond Future	1	4,400,000	Client	Buy
2026-03-24 16:52:24	R035 On 07/05/2026			Bond Future	1	2,700,000	Client	Buy
2026-03-24 16:52:24	R035 On 07/05/2026			Bond Future	1	2,700,000	Member	Sell
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	2,000,000	Client	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	4,400,000	Member	Sell
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	300,000	Client	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	10,200,000	Member	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	4,400,000	Member	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	10,200,000	Client	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	4,400,000	Client	Buy
2026-03-24 17:07:58	R035 On 05/11/2026			Bond Future	1	10,200,000	Member	Sell
2026-03-24 17:07:59	R035 On 05/11/2026			Bond Future	1	700,000	Member	Sell
2026-03-24 17:07:59	R035 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-03-24 17:07:59	R035 On 05/11/2026			Bond Future	1	700,000	Client	Buy
2026-03-24 17:35:43	R035 On 07/05/2026			Bond Future	1	141,800,000	Member	Sell
2026-03-24 17:45:29	R035 On 07/05/2026			Bond Future	1	141,800,000	Client	Buy
Total for R035 Bond Future					58	1,149,600,000		
2026-03-24 12:36:45	R038 On 07/05/2026			Bond Future	1	11,900,000	Member	Sell
2026-03-24 12:36:45	R038 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	3,100,000	Member	Buy
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	2,800,000	Member	Buy
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	4,000,000	Member	Buy
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	2,800,000	Client	Buy
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	2,800,000	Member	Sell
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	4,000,000	Client	Buy
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	3,100,000	Client	Buy
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	3,100,000	Member	Sell
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-24 13:11:45	R038 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
Total for R038 Bond Future					13	47,600,000		
2026-03-24 11:13:46	R209 On 07/05/2026			Bond Future	1	73,100,000	Member	Buy
2026-03-24 11:14:32	R209 On 07/05/2026			Bond Future	1	73,100,000	Member	Sell
2026-03-24 11:40:37	R209 On 07/05/2026			Bond Future	1	73,100,000	Client	Sell
2026-03-24 11:40:37	R209 On 07/05/2026			Bond Future	1	73,100,000	Member	Buy
Total for R209 Bond Future					4	292,400,000		
2026-03-24 11:38:12	R248 On 07/05/2026			Bond Future	1	18,100,000	Member	Sell
2026-03-24 13:04:58	R248 On 07/05/2026			Bond Future	1	18,100,000	Client	Buy
Total for R248 Bond Future					2	36,200,000		
Grand Total for all Instruments					181	3,680,200,000		