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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-27 08:58:35	2030 On 07/05/2026			Bond Future	1	7,800,000	Member	Sell
2026-03-27 08:58:35	2030 On 07/05/2026			Bond Future	1	7,800,000	Member	Buy
2026-03-27 10:00:04	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-27 10:16:47	2030 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	2,900,000	Client	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	7,200,000	Member	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	5,800,000	Member	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	2,900,000	Member	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	5,800,000	Member	Buy
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	7,200,000	Client	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	7,200,000	Member	Buy
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	2,900,000	Member	Buy
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	5,800,000	Client	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-27 10:18:22	2030 On 07/05/2026			Bond Future	1	100,000	Client	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	3,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	3,900,000	Client	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	3,500,000	Client	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	3,500,000	Member	Buy
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	3,900,000	Member	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-27 10:18:23	2030 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-27 16:56:48	2030 On 07/05/2026			Bond Future	1	7,800,000	Client	Buy
2026-03-27 16:56:48	2030 On 07/05/2026			Bond Future	1	7,800,000	Member	Sell
2026-03-27 17:28:13	2030 On 07/05/2026			Bond Future	1	11,700,000	Member	Buy
2026-03-27 17:49:57	2030 On 07/05/2026			Bond Future	1	11,700,000	Client	Sell
Total for 2030 Bond Future					34	154,600,000		
2026-03-27 17:28:13	2032 On 07/05/2026			Bond Future	1	4,600,000	Member	Buy
2026-03-27 17:53:15	2032 On 07/05/2026			Bond Future	1	4,600,000	Client	Sell
Total for 2032 Bond Future					2	9,200,000		
2026-03-27 10:36:51	2037 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-27 10:42:23	2037 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-27 11:06:35	2037 On 07/05/2026			Bond Future	1	25,000,000	Client	Sell
2026-03-27 11:06:35	2037 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-27 11:33:14	2037 On 07/05/2026			Bond Future	1	7,700,000	Member	Sell
2026-03-27 11:33:14	2037 On 07/05/2026			Bond Future	1	7,700,000	Member	Buy
2026-03-27 16:47:50	2037 On 07/05/2026			Bond Future	1	7,700,000	Member	Sell
2026-03-27 16:47:50	2037 On 07/05/2026			Bond Future	1	7,700,000	Client	Buy
Total for 2037 Bond Future					8	130,800,000		
2026-03-27 10:36:51	2040 On 06/08/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-27 10:42:49	2040 On 06/08/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-27 11:07:21	2040 On 06/08/2026			Bond Future	1	25,000,000	Client	Sell
2026-03-27 11:07:21	2040 On 06/08/2026			Bond Future	1	25,000,000	Member	Buy
Total for 2040 Bond Future					4	100,000,000		
2026-03-27 10:36:51	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-03-27 10:41:48	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-03-27 11:06:58	2044 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2026-03-27 11:06:58	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
Total for 2044 Bond Future					4	4,000,000		
2026-03-27 18:00:07	2050 On 07/05/2026			Bond Future	1	13,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-27 18:00:07	2050 On 07/05/2026			Bond Future	1	13,000,000	Client	Buy
Total for 2050 Bond Future					2	26,000,000		
2026-03-27 10:00:04	R035 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-03-27 10:17:02	R035 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-03-27 10:18:42	R035 On 07/05/2026			Bond Future	1	9,900,000	Member	Sell
2026-03-27 10:18:42	R035 On 07/05/2026			Bond Future	1	9,900,000	Client	Sell
2026-03-27 10:18:42	R035 On 07/05/2026			Bond Future	1	9,900,000	Member	Buy
2026-03-27 10:18:43	R035 On 07/05/2026			Bond Future	1	100,000	Client	Sell
2026-03-27 10:18:43	R035 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-03-27 11:02:56	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-27 11:02:56	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-27 16:42:10	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-27 16:42:10	R035 On 07/05/2026			Bond Future	1	2,000,000	Client	Sell
2026-03-27 17:28:13	R035 On 07/05/2026			Bond Future	1	6,300,000	Member	Buy
2026-03-27 17:51:00	R035 On 07/05/2026			Bond Future	1	6,300,000	Client	Sell
Total for R035 Bond Future					13	60,600,000		
2026-03-27 10:01:15	R053 On 07/05/2026			Bond Future	1	30,000,000	Member	Sell
2026-03-27 10:38:27	R053 On 07/05/2026			Bond Future	1	30,000,000	Client	Buy
Total for R053 Bond Future					2	60,000,000		
2026-03-27 10:36:51	R209 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-27 10:41:21	R209 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-27 11:07:44	R209 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-27 11:07:44	R209 On 07/05/2026			Bond Future	1	2,000,000	Client	Sell
2026-03-27 11:54:55	R209 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-03-27 11:55:47	R209 On 07/05/2026			Bond Future	1	10,000,000	Client	Sell
Total for R209 Bond Future					6	28,000,000		
2026-03-27 10:48:03	R213 On 07/05/2026			Bond Future	1	370,800,000	Member	Sell
2026-03-27 12:19:01	R213 On 07/05/2026			Bond Future	1	370,800,000	Client	Buy
Total for R213 Bond Future					2	741,600,000		
Grand Total for all Instruments					77	1,314,800,000		