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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 31/03/2026

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2026-03-31 13:05:03 | 2029 On 07/05/2026 | | | Bond Future | 1 | 5,400,000 | Member | Sell |
| 2026-03-31 13:05:03 | 2029 On 07/05/2026 | | | Bond Future | 1 | 5,400,000 | Member | Buy |
| 2026-03-31 13:10:40 | 2029 On 07/05/2026 | | | Bond Future | 1 | 5,400,000 | Client | Sell |
| 2026-03-31 13:10:40 | 2029 On 07/05/2026 | | | Bond Future | 1 | 5,400,000 | Member | Buy |
| Total for 2029 Bond Future | | | | | 4 | 21,600,000 | | |
| 2026-03-31 15:46:19 | 2030 On 07/05/2026 | | | Bond Future | 1 | 15,000,000 | Member | Sell |
| 2026-03-31 15:48:07 | 2030 On 07/05/2026 | | | Bond Future | 1 | 15,000,000 | Member | Buy |
| 2026-03-31 15:48:22 | 2030 On 07/05/2026 | | | Bond Future | 1 | 15,000,000 | Client | Buy |
| 2026-03-31 15:48:22 | 2030 On 07/05/2026 | | | Bond Future | 1 | 15,000,000 | Member | Sell |
| 2026-03-31 16:12:19 | 2030 On 07/05/2026 | | | Bond Future | 1 | 50,000,000 | Member | Buy |
| 2026-03-31 16:12:19 | 2030 On 07/05/2026 | | | Bond Future | 1 | 50,000,000 | Member | Sell |
| 2026-03-31 16:18:10 | 2030 On 07/05/2026 | | | Bond Future | 1 | 50,000,000 | Member | Buy |
| 2026-03-31 16:18:10 | 2030 On 07/05/2026 | | | Bond Future | 1 | 50,000,000 | Client | Sell |
| 2026-03-31 17:15:56 | 2030 On 07/05/2026 | | | Bond Future | 1 | 9,000,000 | Member | Buy |
| 2026-03-31 17:23:04 | 2030 On 07/05/2026 | | | Bond Future | 1 | 9,000,000 | Client | Sell |
| 2026-03-31 17:45:30 | 2030 On 07/05/2026 | | | Bond Future | 1 | 244,200,000 | Member | Buy |
| 2026-03-31 17:47:37 | 2030 On 07/05/2026 | | | Bond Future | 1 | 244,200,000 | Client | Sell |
| Total for 2030 Bond Future | | | | | 12 | 766,400,000 | | |
| 2026-03-31 12:27:03 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,100,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2026-03-31 12:27:03 | 2037 On 07/05/2026 | | | Bond Future | 1 | 589,400,000 | Member | Sell |
| 2026-03-31 12:46:15 | 2037 On 07/05/2026 | | | Bond Future | 1 | 362,700,000 | Member | Buy |
| 2026-03-31 12:46:15 | 2037 On 07/05/2026 | | | Bond Future | 1 | 362,700,000 | Client | Buy |
| 2026-03-31 12:46:15 | 2037 On 07/05/2026 | | | Bond Future | 1 | 362,700,000 | Member | Sell |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 22,100,000 | Client | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 5,900,000 | Client | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 22,100,000 | Member | Sell |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 10,800,000 | Member | Sell |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 75,000,000 | Client | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 75,000,000 | Member | Sell |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 10,800,000 | Client | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 88,100,000 | Member | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 75,000,000 | Member | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 22,100,000 | Member | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 10,800,000 | Member | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 5,900,000 | Member | Buy |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 88,100,000 | Member | Sell |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 5,900,000 | Member | Sell |
| 2026-03-31 12:46:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 88,100,000 | Client | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 5,100,000 | Client | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 4,000,000 | Client | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 3,500,000 | Client | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 2,600,000 | Member | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 5,100,000 | Member | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 4,000,000 | Member | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 3,600,000 | Member | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 3,500,000 | Member | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 5,100,000 | Member | Sell |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 2,600,000 | Client | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 2,600,000 | Member | Sell |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 4,000,000 | Member | Sell |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 3,500,000 | Member | Sell |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 3,600,000 | Client | Buy |
| 2026-03-31 12:46:17 | 2037 On 07/05/2026 | | | Bond Future | 1 | 3,600,000 | Member | Sell |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,200,000 | Member | Sell |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 2,400,000 | Member | Sell |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,300,000 | Client | Buy |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,100,000 | Member | Sell |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,200,000 | Client | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------|--------------------|--------|-----------|--------------|--------------|---------------|------------|----------|
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,300,000 | Member | Sell |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 2,400,000 | Client | Buy |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 2,400,000 | Member | Buy |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,300,000 | Member | Buy |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,200,000 | Member | Buy |
| 2026-03-31 12:46:18 | 2037 On 07/05/2026 | | | Bond Future | 1 | 1,100,000 | Client | Buy |
| 2026-03-31 14:12:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 33,000,000 | Member | Sell |
| 2026-03-31 14:12:16 | 2037 On 07/05/2026 | | | Bond Future | 1 | 33,000,000 | Member | Buy |
| 2026-03-31 14:37:26 | 2037 On 07/05/2026 | | | Bond Future | 1 | 33,000,000 | Member | Sell |
| 2026-03-31 14:37:26 | 2037 On 07/05/2026 | | | Bond Future | 1 | 33,000,000 | Client | Buy |
| Total for 2037 Bond Future | | | | | 50 | 2,489,600,000 | | |
| 2026-03-31 10:23:39 | 2050 On 07/05/2026 | | | Bond Future | 1 | 13,000,000 | Member | Sell |
| 2026-03-31 10:23:39 | 2050 On 07/05/2026 | | | Bond Future | 1 | 13,000,000 | Member | Buy |
| 2026-03-31 10:48:39 | 2050 On 07/05/2026 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2026-03-31 10:53:21 | 2050 On 07/05/2026 | | | Bond Future | 1 | 1,000,000 | Client | Buy |
| Total for 2050 Bond Future | | | | | 4 | 28,000,000 | | |
| 2026-03-31 17:13:41 | ALBI On 07/05/2026 | | | Index Future | 1 | 10,000 | Member | Sell |
| 2026-03-31 17:13:41 | ALBI On 07/05/2026 | | | Index Future | 1 | 10,000 | Member | Buy |
| Total for ALBI Index Future | | | | | 2 | 20,000 | | |
| 2026-03-31 17:15:56 | R033 On 07/05/2026 | | | Bond Future | 1 | 11,400,000 | Member | Sell |
| 2026-03-31 17:20:26 | R033 On 07/05/2026 | | | Bond Future | 1 | 11,400,000 | Client | Buy |
| Total for R033 Bond Future | | | | | 2 | 22,800,000 | | |
| 2026-03-31 16:12:19 | R035 On 07/05/2026 | | | Bond Future | 1 | 4,000,000 | Member | Sell |
| 2026-03-31 16:12:19 | R035 On 07/05/2026 | | | Bond Future | 1 | 37,500,000 | Member | Buy |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 1,500,000 | Member | Buy |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 4,000,000 | Client | Sell |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 4,000,000 | Member | Buy |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 32,000,000 | Client | Sell |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 1,500,000 | Client | Sell |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 32,000,000 | Member | Buy |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 1,500,000 | Member | Sell |
| 2026-03-31 16:19:06 | R035 On 07/05/2026 | | | Bond Future | 1 | 32,000,000 | Member | Sell |
| 2026-03-31 17:15:56 | R035 On 07/05/2026 | | | Bond Future | 1 | 3,200,000 | Member | Buy |
| 2026-03-31 17:28:44 | R035 On 07/05/2026 | | | Bond Future | 1 | 3,200,000 | Client | Sell |
| Total for R035 Bond Future | | | | | 12 | 156,400,000 | | |
| 2026-03-31 17:15:56 | R213 On 07/05/2026 | | | Bond Future | 1 | 3,100,000 | Member | Buy |
| 2026-03-31 17:21:08 | R213 On 07/05/2026 | | | Bond Future | 1 | 3,100,000 | Client | Sell |
| 2026-03-31 17:47:15 | R213 On 07/05/2026 | | | Bond Future | 1 | 3,900,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|-----------|
| 2026-03-31 17:55:46 | R213 On 07/05/2026 | | | Bond Future | 1 | 1,200,000 | Member | Buy |
| 2026-03-31 17:56:28 | R213 On 07/05/2026 | | | Bond Future | 1 | 2,700,000 | Member | Buy |
| 2026-03-31 17:56:28 | R213 On 07/05/2026 | | | Bond Future | 1 | 1,200,000 | Client | Buy |
| 2026-03-31 17:56:28 | R213 On 07/05/2026 | | | Bond Future | 1 | 2,700,000 | Member | Sell |
| 2026-03-31 17:56:28 | R213 On 07/05/2026 | | | Bond Future | 1 | 1,200,000 | Member | Sell |
| 2026-03-31 17:56:28 | R213 On 07/05/2026 | | | Bond Future | 1 | 2,700,000 | Client | Buy |
| Total for R213 Bond Future | | | | | 9 | 21,800,000 | | |
| Grand Total for all Instruments | | | | | 95 | 3,506,620,000 | | |