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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-12 12:50:13	2030 On 08/05/2025			Bond Future	1	3,700,000	Member	Buy
2025-03-12 12:50:13	2030 On 08/05/2025			Bond Future	1	3,700,000	Member	Sell
2025-03-12 16:11:50	2030 On 08/05/2025			Bond Future	1	3,700,000	Client	Sell
2025-03-12 16:11:50	2030 On 08/05/2025			Bond Future	1	3,700,000	Member	Buy
2025-03-12 17:31:43	2030 On 08/05/2025			Bond Future	1	186,000,000	Member	Buy
2025-03-12 17:45:26	2030 On 08/05/2025			Bond Future	1	186,000,000	Client	Sell
Total for 2030 Bond Future					6	386,800,000		
2025-03-12 16:17:25	2044 On 08/05/2025			Bond Future	1	109,300,000	Member	Buy
2025-03-12 16:33:36	2044 On 08/05/2025			Bond Future	1	109,300,000	Member	Sell
2025-03-12 16:34:18	2044 On 08/05/2025			Bond Future	1	109,300,000	Client	Sell
2025-03-12 16:34:18	2044 On 08/05/2025			Bond Future	1	109,300,000	Member	Buy
Total for 2044 Bond Future					4	437,200,000		
2025-03-12 16:17:25	R209 On 08/05/2025			Bond Future	1	15,400,000	Member	Buy
2025-03-12 16:17:25	R209 On 08/05/2025			Bond Future	1	5,000,000	Member	Sell
2025-03-12 16:20:34	R209 On 08/05/2025			Bond Future	1	10,400,000	Member	Sell
2025-03-12 16:20:34	R209 On 08/05/2025			Bond Future	1	10,400,000	Member	Buy
2025-03-12 16:20:34	R209 On 08/05/2025			Bond Future	1	10,400,000	Client	Sell
2025-03-12 16:20:34	R209 On 08/05/2025			Bond Future	1	5,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-12 16:20:34	R209 On 08/05/2025			Bond Future	1	5,000,000	Client	Sell
Total for R209 Bond Future					7	61,600,000		
2025-03-12 14:55:13	R248 On 08/05/2025			Bond Future	1	1,270,000,000	Member	Buy
2025-03-12 14:55:13	R248 On 08/05/2025			Bond Future	1	1,270,000,000	Member	Sell
2025-03-12 15:35:47	R248 On 08/05/2025			Bond Future	1	1,270,000,000	Member	Sell
2025-03-12 15:35:47	R248 On 08/05/2025			Bond Future	1	1,270,000,000	Client	Buy
2025-03-12 17:27:44	R248 On 08/05/2025			Bond Future	1	170,000,000	Member	Buy
2025-03-12 17:42:44	R248 On 08/05/2025			Bond Future	1	170,000,000	Client	Sell
Total for R248 Bond Future					6	5,420,000,000		
Grand Total for all Instruments					23	6,305,600,000		