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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-30 10:28:50	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-06-30 12:17:24	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Sell
2025-06-30 12:20:04	2030 On 07/08/2025			Bond Future	1	25,000,000	Client	Sell
2025-06-30 12:20:04	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
Total for 2030 Bond Future					4	100,000,000		
2025-06-30 11:21:33	2032 On 07/08/2025			Bond Future	1	16,000,000	Client	Buy
2025-06-30 11:21:33	2032 On 07/08/2025			Bond Future	1	16,000,000	Client	Sell
Total for 2032 Bond Future					2	32,000,000		
2025-06-30 11:24:22	2037 On 07/08/2025			Bond Future	1	4,800,000	Member	Sell
2025-06-30 11:29:05	2037 On 07/08/2025			Bond Future	1	4,800,000	Client	Buy
Total for 2037 Bond Future					2	9,600,000		
2025-06-30 11:24:01	2040 On 07/08/2025			Bond Future	1	1,200,000	Client	Sell
2025-06-30 11:24:01	2040 On 07/08/2025			Bond Future	1	1,200,000	Client	Buy
2025-06-30 16:27:58	2040 On 07/08/2025			Bond Future	1	11,300,000	Member	Buy
2025-06-30 16:27:58	2040 On 07/08/2025			Bond Future	1	11,300,000	Member	Sell
2025-06-30 16:30:46	2040 On 07/08/2025			Bond Future	1	11,300,000	Member	Buy
2025-06-30 16:30:46	2040 On 07/08/2025			Bond Future	1	4,600,000	Member	Sell
2025-06-30 16:55:48	2040 On 07/08/2025			Bond Future	1	6,700,000	Member	Sell
2025-06-30 16:55:48	2040 On 07/08/2025			Bond Future	1	6,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-06-30 16:55:48	2040 On 07/08/2025			Bond Future	1	4,600,000 Client	Sell
2025-06-30 16:55:48	2040 On 07/08/2025			Bond Future	1	4,600,000 Member	Buy
2025-06-30 16:55:48	2040 On 07/08/2025			Bond Future	1	6,700,000 Client	Sell
Total for 2040 Bond Future					11	70,200,000	
2025-06-30 13:28:14	R035 On 06/11/2025	10.30	Put	Bond Future	1	5,000,000 Member	Sell
2025-06-30 13:53:58	R035 On 06/11/2025	10.30	Put	Bond Future	1	5,000,000 Member	Buy
2025-06-30 13:54:41	R035 On 06/11/2025	10.30	Put	Bond Future	1	5,000,000 Member	Sell
2025-06-30 13:54:41	R035 On 06/11/2025	10.30	Put	Bond Future	1	5,000,000 Client	Buy
2025-06-30 17:22:16	R035 On 07/08/2025			Bond Future	1	1,000,000 Client	Sell
2025-06-30 17:22:16	R035 On 07/08/2025			Bond Future	1	1,000,000 Client	Buy
2025-06-30 17:22:47	R035 On 07/08/2025			Bond Future	1	1,700,000 Client	Buy
2025-06-30 17:22:47	R035 On 07/08/2025			Bond Future	1	1,700,000 Client	Sell
Total for R035 Bond Future					8	25,400,000	
2025-06-30 15:54:45	R053 On 07/08/2025			Bond Future	1	9,000,000 Member	Sell
2025-06-30 16:24:55	R053 On 07/08/2025			Bond Future	1	9,000,000 Member	Buy
2025-06-30 16:27:56	R053 On 07/08/2025			Bond Future	1	9,000,000 Client	Buy
2025-06-30 16:27:56	R053 On 07/08/2025			Bond Future	1	9,000,000 Member	Sell
Total for R053 Bond Future					4	36,000,000	
2025-06-30 15:54:45	R214 On 07/08/2025			Bond Future	1	15,000,000 Member	Sell
2025-06-30 16:25:27	R214 On 07/08/2025			Bond Future	1	15,000,000 Member	Buy
2025-06-30 16:28:05	R214 On 07/08/2025			Bond Future	1	15,000,000 Client	Buy
2025-06-30 16:28:05	R214 On 07/08/2025			Bond Future	1	15,000,000 Member	Sell
Total for R214 Bond Future					4	60,000,000	
2025-06-30 11:24:22	R248 On 07/08/2025			Bond Future	1	2,600,000 Member	Sell
2025-06-30 11:27:46	R248 On 07/08/2025			Bond Future	1	2,600,000 Member	Buy
2025-06-30 11:29:14	R248 On 07/08/2025			Bond Future	1	2,600,000 Member	Sell
2025-06-30 11:29:14	R248 On 07/08/2025			Bond Future	1	2,600,000 Client	Buy
2025-06-30 15:54:45	R248 On 07/08/2025			Bond Future	1	25,000,000 Member	Buy
2025-06-30 16:26:15	R248 On 07/08/2025			Bond Future	1	25,000,000 Member	Sell
2025-06-30 16:28:16	R248 On 07/08/2025			Bond Future	1	25,000,000 Client	Sell
2025-06-30 16:28:16	R248 On 07/08/2025			Bond Future	1	25,000,000 Member	Buy
Total for R248 Bond Future					8	110,400,000	
Grand Total for all Instruments					43	443,600,000	