

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 31/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-31 09:27:31	2032 On 05/02/2026			Bond Future	1	69,800,000	Member	Sell
2025-12-31 10:11:40	2032 On 05/02/2026			Bond Future	1	69,800,000	Client	Buy
2025-12-31 10:41:48	2032 On 05/02/2026			Bond Future	1	2,200,000	Member	Buy
2025-12-31 10:57:45	2032 On 05/02/2026			Bond Future	1	2,200,000	Client	Sell
Total for 2032 Bond Future					4	144,000,000		
2025-12-31 11:28:05	2044 On 05/02/2026			Bond Future	1	39,000,000	Member	Buy
2025-12-31 11:34:09	2044 On 05/02/2026			Bond Future	1	39,000,000	Client	Sell
Total for 2044 Bond Future					2	78,000,000		
2025-12-31 09:27:31	R213 On 05/02/2026			Bond Future	1	2,900,000	Member	Sell
2025-12-31 10:14:23	R213 On 05/02/2026			Bond Future	1	2,900,000	Client	Buy
Total for R213 Bond Future					2	5,800,000		
2025-12-31 09:59:18	R248 On 05/02/2026			Bond Future	1	10,000,000	Client	Buy
2025-12-31 09:59:18	R248 On 05/02/2026			Bond Future	1	10,000,000	Member	Sell
Total for R248 Bond Future					2	20,000,000		
Grand Total for all Instruments					10	247,800,000		