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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:55:28	R186	On 03/08/2023		Bond Future	1	105,100,000	0.00 Member	Buy
10:42:59	R186	On 03/08/2023		Bond Future	1	105,100,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>210,200,000</b>	<b>0.00</b>	
8:55:28	R2032	On 03/08/2023		Bond Future	1	9,700,000	0.00 Member	Buy
10:15:44	R2032	On 03/08/2023		Bond Future	1	8,800,000	0.00 Member	Sell
10:27:33	R2032	On 03/08/2023		Bond Future	1	50,000,000	0.00 Member	Buy
10:27:33	R2032	On 03/08/2023		Bond Future	1	50,000,000	0.00 Member	Sell
10:36:11	R2032	On 03/08/2023		Bond Future	1	9,700,000	0.00 Client	Sell
10:50:44	R2032	On 03/08/2023		Bond Future	1	8,800,000	0.00 Member	Buy
10:51:20	R2032	On 03/08/2023		Bond Future	1	8,800,000	0.00 Member	Sell
10:51:20	R2032	On 03/08/2023		Bond Future	1	8,800,000	0.00 Client	Buy
11:19:48	R2032	On 03/08/2023		Bond Future	1	50,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:48	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
15:28:38	R2032	On 02/11/2023			Bond Future	1	356,000,000	0.00 Member	Buy
15:28:38	R2032	On 02/11/2023			Bond Future	1	12,000,000	0.00 Member	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Client	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	14,000,000	0.00 Client	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	170,000,000	0.00 Member	Buy
15:58:42	R2032	On 02/11/2023			Bond Future	1	170,000,000	0.00 Member	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	60,000,000	0.00 Client	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	60,000,000	0.00 Member	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Buy
15:58:42	R2032	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
15:58:42	R2032	On 02/11/2023			Bond Future	1	12,000,000	0.00 Member	Buy
15:58:42	R2032	On 02/11/2023			Bond Future	1	12,000,000	0.00 Client	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	170,000,000	0.00 Client	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
15:58:42	R2032	On 02/11/2023			Bond Future	1	60,000,000	0.00 Member	Buy
17:21:33	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Sell
17:21:33	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy

**Total for R2032 Bond Future**

**28                      1,778,600,000                      0.00**

11:39:47	R2035	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
12:44:17	R2035	On 03/08/2023			Bond Future	1	119,600,000	0.00 Member	Sell
12:44:17	R2035	On 03/08/2023			Bond Future	1	119,600,000	0.00 Member	Buy
14:18:18	R2035	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
14:19:33	R2035	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
14:19:33	R2035	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Sell

**Total for R2035 Bond Future**

**6                              255,200,000                              0.00**

11:39:47	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Buy
14:15:58	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:16:41	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:41	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Client	Sell
15:39:00	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
15:39:00	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
15:44:01	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
15:44:01	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>8</b>	<b>8,000,000</b>	<b>0.00</b>	
15:46:05	R2040	On 03/08/2023			Bond Future	1	18,000,000	0.00 Member	Sell
15:46:05	R2040	On 03/08/2023			Bond Future	1	18,000,000	0.00 Member	Buy
16:01:02	R2040	On 03/08/2023			Bond Future	1	18,000,000	0.00 Member	Buy
16:01:02	R2040	On 03/08/2023			Bond Future	1	18,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>72,000,000</b>	<b>0.00</b>	
15:25:09	R2044	On 03/08/2023			Bond Future	1	174,500,000	0.00 Member	Buy
15:25:09	R2044	On 03/08/2023			Bond Future	1	236,100,000	0.00 Member	Buy
15:46:05	R2044	On 03/08/2023			Bond Future	1	18,000,000	0.00 Member	Sell
15:46:05	R2044	On 03/08/2023			Bond Future	1	575,000,000	0.00 Member	Buy
15:51:11	R2044	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
15:55:31	R2044	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
15:55:31	R2044	On 03/08/2023			Bond Future	1	16,200,000	0.00 Client	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	16,200,000	0.00 Member	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	6,200,000	0.00 Client	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Client	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	210,500,000	0.00 Member	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Buy
15:55:31	R2044	On 03/08/2023			Bond Future	1	210,500,000	0.00 Member	Buy
15:55:31	R2044	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	16,200,000	0.00 Member	Buy
15:55:31	R2044	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
15:55:31	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Sell
15:55:31	R2044	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Buy
15:55:31	R2044	On 03/08/2023			Bond Future	1	210,500,000	0.00 Client	Sell
16:01:40	R2044	On 03/08/2023			Bond Future	1	174,500,000	0.00 Member	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	300,000,000	0.00 Client	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	18,000,000	0.00 Client	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	30,000,000	0.00 Member	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	18,000,000	0.00 Member	Buy
16:02:00	R2044	On 03/08/2023			Bond Future	1	57,000,000	0.00 Member	Buy
16:02:00	R2044	On 03/08/2023			Bond Future	1	57,000,000	0.00 Member	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Buy
16:02:00	R2044	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	170,000,000	0.00 Member	Buy
16:02:00	R2044	On 03/08/2023			Bond Future	1	170,000,000	0.00 Client	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	170,000,000	0.00 Member	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	30,000,000	0.00 Member	Buy
16:02:00	R2044	On 03/08/2023			Bond Future	1	30,000,000	0.00 Client	Sell
16:02:00	R2044	On 03/08/2023			Bond Future	1	57,000,000	0.00 Client	Sell
16:03:28	R2044	On 03/08/2023			Bond Future	1	174,500,000	0.00 Member	Buy
16:03:28	R2044	On 03/08/2023			Bond Future	1	174,500,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>42</b>	<b>3,942,400,000</b>	<b>0.00</b>	
8:55:28	R213	On 03/08/2023			Bond Future	1	18,600,000	0.00 Member	Buy
10:38:07	R213	On 03/08/2023			Bond Future	1	18,600,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>37,200,000</b>	<b>0.00</b>	
10:56:45	R214	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Buy
10:56:45	R214	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Sell
11:00:47	R214	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:00:47	R214	On 02/11/2023			Bond Future	1	1,200,000	0.00 Client	Sell
17:03:09	R214	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
17:03:09	R214	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
17:06:08	R214	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
17:06:08	R214	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>8</b>	<b>14,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>100</b>	<b>6,317,600,000</b>	<b>0.00</b>	