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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:45	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Member	Buy
9:58:45	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Member	Sell
10:08:00	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Member	Buy
10:08:00	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Client	Sell
11:41:01	R186	On 02/02/2023		Bond Future	1	1,000,000	0.00 Member	Sell
12:06:50	R186	On 02/02/2023		Bond Future	1	1,000,000	0.00 Member	Buy
12:14:34	R186	On 02/02/2023		Bond Future	1	1,000,000	0.00 Member	Sell
12:14:34	R186	On 02/02/2023		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future					8	9,600,000	0.00	
10:47:43	R2032	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Sell
10:47:43	R2032	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Buy
10:56:39	R2032	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:39	R2032	On 04/05/2023		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2032 Bond Future					4	4,000,000	0.00	
10:56:58	R2040	On 02/02/2023		Bond Future	1	600,000	0.00 Member	Buy
10:56:58	R2040	On 02/02/2023		Bond Future	1	600,000	0.00 Client	Sell
Total for R2040 Bond Future					2	1,200,000	0.00	
Grand Total for all Instruments					14	14,800,000	0.00	