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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:54	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Sell
9:26:54	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Buy
11:11:05	R186	On 02/11/2023		Bond Future	1	130,800,000	0.00 Member	Sell
11:11:05	R186	On 02/11/2023		Bond Future	1	68,200,000	0.00 Member	Buy
12:55:07	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Sell
12:55:07	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Client	Buy
12:56:12	R186	On 02/11/2023		Bond Future	1	62,600,000	0.00 Client	Buy
12:56:12	R186	On 02/11/2023		Bond Future	1	62,600,000	0.00 Member	Sell
12:56:12	R186	On 02/11/2023		Bond Future	1	62,600,000	0.00 Member	Buy
16:25:33	R186	On 03/08/2023		Bond Future	1	5,100,000	0.00 Member	Buy
17:42:44	R186	On 03/08/2023		Bond Future	1	5,100,000	0.00 Member	Sell
17:43:44	R186	On 03/08/2023		Bond Future	1	5,100,000	0.00 Member	Buy
17:43:44	R186	On 03/08/2023		Bond Future	1	5,100,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>13</b>	<b>408,400,000</b>	<b>0.00</b>	
16:25:33	R2030	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
17:40:28	R2030	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
17:41:41	R2030	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
17:41:41	R2030	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>14,800,000</b>	<b>0.00</b>	
16:25:33	R2032	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:32:47	R2032	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
17:34:52	R2032	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:34:52	R2032	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>6,400,000</b>	<b>0.00</b>	
16:25:33	R2037	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:47:28	R2037	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>6,000,000</b>	<b>0.00</b>	
16:25:33	R2040	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Buy
17:38:05	R2040	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Sell
17:38:35	R2040	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Buy
17:38:35	R2040	On 03/08/2023			Bond Future	1	2,100,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>8,400,000</b>	<b>0.00</b>	
16:50:10	R2048	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
17:51:40	R2048	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
17:52:36	R2048	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
17:52:36	R2048	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>0.00</b>	
16:50:10	R213	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:54:47	R213	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:55:38	R213	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:55:38	R213	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>4,800,000</b>	<b>0.00</b>	
10:57:57	R214	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
10:57:57	R214	On 03/08/2023			Bond Future	1	4,500,000	0.00 Member	Sell
11:02:16	R214	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
11:02:16	R214	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
11:02:16	R214	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
11:02:16	R214	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
11:02:16	R214	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
11:02:16	R214	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Sell
11:02:16	R214	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Buy
11:02:16	R214	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
11:02:16	R214	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Buy
11:02:16	R214	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
11:02:16	R214	On 03/08/2023			Bond Future	1	1,400,000	0.00 Client	Buy
16:51:59	R214	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Buy
17:48:40	R214	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Sell
17:49:49	R214	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Buy
17:49:49	R214	On 03/08/2023			Bond Future	1	1,900,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>17</b>	<b>25,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>52</b>	<b>484,400,000</b>	<b>0.00</b>	