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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:47	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Member	Sell
10:53:47	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Member	Buy
11:18:12	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Client	Buy
11:18:12	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Member	Sell
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
11:10:33	R186	On 02/11/2023		Bond Future	1	2,200,000	0.00 Member	Sell
11:10:33	R186	On 02/11/2023		Bond Future	1	2,200,000	0.00 Member	Buy
11:16:32	R186	On 02/11/2023		Bond Future	1	5,400,000	0.00 Member	Buy
11:16:32	R186	On 02/11/2023		Bond Future	1	5,400,000	0.00 Member	Sell
11:57:00	R186	On 02/11/2023		Bond Future	1	5,400,000	0.00 Client	Sell
11:57:00	R186	On 02/11/2023		Bond Future	1	5,400,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>26,000,000</b>	<b>0.00</b>	
12:02:49	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
12:02:49	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
12:18:20	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
12:18:20	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy
12:18:26	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
12:18:26	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy
12:19:48	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
12:19:48	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R197 Bond Future</b>						<b>8</b>	<b>4,000,000</b>	<b>0.00</b>	
9:34:39	R2030	On 02/11/2023			Bond Future	1	24,800,000	0.00 Member	Sell
9:34:39	R2030	On 02/11/2023			Bond Future	1	24,800,000	0.00 Member	Buy
14:05:57	R2030	On 02/11/2023			Bond Future	1	24,800,000	0.00 Member	Sell
14:05:57	R2030	On 02/11/2023			Bond Future	1	24,800,000	0.00 Client	Buy
16:30:31	R2030	On 03/08/2023			Bond Future	1	6,600,000	0.00 Member	Sell
17:12:05	R2030	On 03/08/2023			Bond Future	1	6,600,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>112,400,000</b>	<b>0.00</b>	
9:34:39	R2032	On 02/11/2023			Bond Future	1	10,200,000	0.00 Member	Sell
9:34:39	R2032	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
10:26:06	R2032	On 02/11/2023			Bond Future	1	20,000,000	0.00 Member	Sell
10:26:06	R2032	On 02/11/2023			Bond Future	1	20,000,000	0.00 Member	Buy
10:29:15	R2032	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
13:01:35	R2032	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy
14:05:36	R2032	On 02/11/2023			Bond Future	1	20,000,000	0.00 Member	Sell
14:05:36	R2032	On 02/11/2023			Bond Future	1	20,000,000	0.00 Client	Buy
14:06:27	R2032	On 02/11/2023			Bond Future	1	10,000,000	0.00 Member	Sell
14:06:27	R2032	On 02/11/2023			Bond Future	1	10,000,000	0.00 Member	Buy
14:06:27	R2032	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:27	R2032	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Buy
14:06:27	R2032	On 02/11/2023			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>13</b>	<b>123,000,000</b>	<b>0.00</b>	
11:17:38	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Buy
11:17:38	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Sell
11:57:39	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Buy
11:57:39	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>41,600,000</b>	<b>0.00</b>	
8:18:16	R213	On 03/08/2023			Bond Future	1	10,900,000	0.00 Member	Buy
8:18:16	R213	On 03/08/2023			Bond Future	1	10,900,000	0.00 Member	Sell
9:53:28	R213	On 03/08/2023			Bond Future	1	10,900,000	0.00 Member	Sell
9:53:28	R213	On 03/08/2023			Bond Future	1	10,900,000	0.00 Client	Buy
12:15:48	R213	On 02/11/2023			Bond Future	1	31,100,000	0.00 Member	Buy
12:15:48	R213	On 02/11/2023			Bond Future	1	31,100,000	0.00 Member	Sell
17:45:20	R213	On 02/11/2023			Bond Future	1	31,100,000	0.00 Member	Buy
17:45:20	R213	On 02/11/2023			Bond Future	1	31,100,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>8</b>	<b>168,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>49</b>	<b>475,040,000</b>	<b>0.00</b>	