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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:06:53	R186	On 02/02/2023		Bond Future	1	75,000,000	0.00 Member	Buy
9:06:53	R186	On 02/02/2023		Bond Future	1	75,000,000	0.00 Member	Sell
9:20:13	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Member	Sell
9:20:13	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Member	Buy
9:43:41	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Client	Buy
9:43:41	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Member	Sell
9:50:45	R186	On 02/02/2023		Bond Future	1	75,000,000	0.00 Member	Sell
9:50:45	R186	On 02/02/2023		Bond Future	1	75,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>305,600,000</b>	<b>0.00</b>	
12:27:28	R2035	On 02/02/2023		Bond Future	1	184,000,000	0.00 Member	Sell
15:14:46	R2035	On 02/02/2023		Bond Future	1	184,000,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>368,000,000</b>	<b>0.00</b>	
9:35:58	R2044	On 02/02/2023			Bond Future	1	6,900,000	0.00 Member	Sell
9:35:58	R2044	On 02/02/2023			Bond Future	1	8,800,000	0.00 Member	Buy
9:52:12	R2044	On 02/02/2023			Bond Future	1	1,900,000	0.00 Member	Buy
9:52:12	R2044	On 02/02/2023			Bond Future	1	1,900,000	0.00 Member	Sell
9:52:12	R2044	On 02/02/2023			Bond Future	1	6,900,000	0.00 Member	Buy
9:52:12	R2044	On 02/02/2023			Bond Future	1	1,900,000	0.00 Client	Sell
9:52:12	R2044	On 02/02/2023			Bond Future	1	6,900,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>7</b>	<b>35,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>17</b>	<b>708,800,000</b>	<b>0.00</b>	