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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:52	R186	On 04/05/2023		Bond Future	1	8,000,000	0.00 Member	Sell
11:01:25	R186	On 04/05/2023		Bond Future	1	8,000,000	0.00 Client	Buy
16:42:28	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Buy
16:42:28	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Sell
16:49:27	R186	On 04/05/2023		Bond Future	1	2,500,000	0.00 Member	Sell
16:49:27	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Buy
17:34:16	R186	On 04/05/2023		Bond Future	1	22,500,000	0.00 Client	Sell
17:34:16	R186	On 04/05/2023		Bond Future	1	2,500,000	0.00 Member	Buy
17:34:16	R186	On 04/05/2023		Bond Future	1	2,500,000	0.00 Client	Sell
17:34:16	R186	On 04/05/2023		Bond Future	1	22,500,000	0.00 Member	Buy
17:34:16	R186	On 04/05/2023		Bond Future	1	22,500,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>11</b>	<b>166,000,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:38:28	R2032	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
9:53:04	R2032	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
11:45:20	R2032	On 04/05/2023			Bond Future	1	10,500,000	0.00 Member	Sell
11:45:20	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
12:41:57	R2032	On 04/05/2023			Bond Future	1	8,600,000	0.00 Client	Buy
12:41:57	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Buy
12:41:57	R2032	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Sell
12:41:57	R2032	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Buy
12:41:57	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>9</b>	<b>42,800,000</b>	<b>0.00</b>	
10:16:02	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
10:16:02	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
11:20:23	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
11:20:23	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
11:06:35	R209	On 02/11/2023			Bond Future	1	11,500,000	0.00 Member	Buy
11:06:35	R209	On 02/11/2023			Bond Future	1	11,500,000	0.00 Member	Sell
11:20:55	R209	On 02/11/2023			Bond Future	1	11,500,000	0.00 Member	Buy
11:20:55	R209	On 02/11/2023			Bond Future	1	11,500,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>46,000,000</b>	<b>0.00</b>	
11:06:35	R213	On 02/11/2023			Bond Future	1	8,500,000	0.00 Member	Buy
11:06:35	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Sell
11:21:21	R213	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Sell
11:21:21	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
11:21:21	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
11:21:21	R213	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Buy
11:21:21	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
11:21:21	R213	On 02/11/2023			Bond Future	1	3,100,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:21	R213	On 02/11/2023		Bond Future	1	1,900,000	0.00 Client	Sell
11:21:21	R213	On 02/11/2023		Bond Future	1	1,900,000	0.00 Client	Sell
11:21:21	R213	On 02/11/2023		Bond Future	1	1,900,000	0.00 Member	Sell
11:21:21	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Client	Sell
11:21:21	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Member	Sell
11:21:21	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Member	Buy
11:21:21	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Client	Sell
11:21:21	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>					<b>16</b>	<b>34,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>44</b>	<b>289,200,000</b>	<b>0.00</b>	