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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:53:00	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Sell
9:53:00	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Buy
10:18:28	R186	On 04/05/2023		Bond Future	1	5,400,000	0.00 Member	Sell
11:12:50	R186	On 04/05/2023		Bond Future	1	3,800,000	0.00 Member	Buy
11:13:23	R186	On 04/05/2023		Bond Future	1	1,600,000	0.00 Member	Buy
11:13:23	R186	On 04/05/2023		Bond Future	1	1,600,000	0.00 Client	Buy
11:13:23	R186	On 04/05/2023		Bond Future	1	3,800,000	0.00 Client	Buy
11:13:23	R186	On 04/05/2023		Bond Future	1	1,600,000	0.00 Member	Sell
11:13:23	R186	On 04/05/2023		Bond Future	1	3,800,000	0.00 Member	Sell
15:10:15	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Client	Buy
15:10:15	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>11</b>	<b>23,600,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:00:38	R2030	On 04/05/2023			Bond Future	1	464,400,000	0.00 Member	Sell
15:15:04	R2030	On 04/05/2023			Bond Future	1	148,000,000	0.00 Member	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	14,000,000	0.00 Client	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	7,600,000	0.00 Client	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Sell
15:18:57	R2030	On 04/05/2023			Bond Future	1	1,800,000	0.00 Client	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	293,000,000	0.00 Client	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	148,000,000	0.00 Client	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	7,600,000	0.00 Member	Sell
15:18:57	R2030	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Sell
15:18:57	R2030	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	148,000,000	0.00 Member	Sell
15:18:57	R2030	On 04/05/2023			Bond Future	1	7,600,000	0.00 Member	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Buy
15:18:57	R2030	On 04/05/2023			Bond Future	1	293,000,000	0.00 Member	Sell
15:18:57	R2030	On 04/05/2023			Bond Future	1	293,000,000	0.00 Member	Buy
16:16:29	R2030	On 04/05/2023			Bond Future	1	28,000,000	0.00 Member	Sell
16:39:40	R2030	On 04/05/2023			Bond Future	1	28,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>18</b>	<b>1,913,600,000</b>	<b>0.00</b>	
15:01:43	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
15:01:43	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
15:37:16	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
15:37:16	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
16:16:29	R2032	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
16:49:06	R2032	On 04/05/2023			Bond Future	1	50,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>6</b>	<b>103,200,000</b>	<b>0.00</b>	
15:45:59	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Member	Buy
16:00:58	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Client	Sell

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>26,000,000</b>	<b>0.00</b>	
16:16:29	R2037	On 04/05/2023			Bond Future	1	22,000,000	0.00 Member	Sell
16:49:40	R2037	On 04/05/2023			Bond Future	1	22,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>44,000,000</b>	<b>0.00</b>	
15:45:59	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
15:47:48	R2044	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
15:47:48	R2044	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
16:01:45	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Buy
16:39:31	R2044	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
16:39:31	R2044	On 04/05/2023			Bond Future	1	1,100,000	0.00 Client	Sell
16:39:31	R2044	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Sell
16:39:31	R2044	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
16:39:31	R2044	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>9</b>	<b>59,200,000</b>	<b>0.00</b>	
15:45:59	R2048	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Buy
16:02:36	R2048	On 04/05/2023			Bond Future	1	12,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>24,000,000</b>	<b>0.00</b>	
9:22:34	R209	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Buy
9:22:34	R209	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Sell
14:02:26	R209	On 04/05/2023			Bond Future	1	10,000,000	0.00 Client	Buy
14:02:26	R209	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Buy
14:02:26	R209	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Sell
14:02:26	R209	On 04/05/2023			Bond Future	1	10,000,000	0.00 Client	Buy
14:02:26	R209	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>80,000,000</b>	<b>0.00</b>	
10:38:41	R213	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
10:38:41	R213	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Sell
10:43:02	R213	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
10:43:02	R213	On 02/11/2023			Bond Future	1	1,400,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>61</b>	<b>2,279,200,000</b>	<b>0.00</b>	