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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-20 10:08:57	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-20 10:13:37	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-20 10:14:10	2040 On 02/11/2023			Bond Future	1	1,400,000	Client	Buy
2023-09-20 10:14:10	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-20 12:22:14	2040 On 02/11/2023			Bond Future	1	168,200,000	Member	Buy
2023-09-20 12:24:59	2040 On 02/11/2023			Bond Future	1	168,200,000	Member	Sell
2023-09-20 12:29:59	2040 On 02/11/2023			Bond Future	1	168,200,000	Client	Buy
2023-09-20 12:29:59	2040 On 02/11/2023			Bond Future	1	168,200,000	Member	Sell
Total for 2040 Bond Future					8	678,400,000		
2023-09-20 10:08:57	2044 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-20 10:13:37	2044 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-20 10:14:24	2044 On 02/11/2023			Bond Future	1	1,400,000	Client	Buy
2023-09-20 10:14:24	2044 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
Total for 2044 Bond Future					4	5,600,000		
2023-09-20 10:02:22	R186 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-20 10:58:38	R186 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
Total for R186 Bond Future					2	2,000,000		
Grand Total for all Instruments					14	686,000,000		