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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-13 14:31:40	2030 On 01/02/2024			Bond Future	1	79,000,000	Member	Buy
2023-10-13 15:10:18	2030 On 01/02/2024			Bond Future	1	79,000,000	Member	Sell
2023-10-13 15:11:44	2030 On 01/02/2024			Bond Future	1	79,000,000	Client	Sell
2023-10-13 15:11:44	2030 On 01/02/2024			Bond Future	1	79,000,000	Member	Buy
Total for 2030 Bond Future					4	316,000,000		
2023-10-13 12:23:29	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-10-13 12:23:29	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-10-13 12:27:44	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-10-13 14:29:37	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-10-13 14:30:45	2040 On 01/02/2024			Bond Future	1	1,200,000	Client	Buy
2023-10-13 14:30:45	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
Total for 2040 Bond Future					6	7,200,000		
2023-10-13 16:42:01	2044 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-10-13 16:42:01	2044 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-10-13 16:43:53	2044 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-10-13 16:43:53	2044 On 01/02/2024			Bond Future	1	1,700,000	Client	Buy
Total for 2044 Bond Future					4	6,800,000		
2023-10-13 14:31:40	R186 On 01/02/2024			Bond Future	1	99,600,000	Member	Buy
2023-10-13 15:09:47	R186 On 01/02/2024			Bond Future	1	42,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-13 15:11:18	R186 On 01/02/2024			Bond Future	1	56,800,000	Member	Sell
2023-10-13 15:11:18	R186 On 01/02/2024			Bond Future	1	56,800,000	Member	Buy
2023-10-13 15:11:18	R186 On 01/02/2024			Bond Future	1	56,800,000	Client	Sell
2023-10-13 15:11:19	R186 On 01/02/2024			Bond Future	1	42,800,000	Client	Sell
2023-10-13 15:11:19	R186 On 01/02/2024			Bond Future	1	42,800,000	Member	Buy
2023-10-13 15:58:00	R186 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2023-10-13 15:58:00	R186 On 07/11/2024			Bond Future	1	100,000	Client	Buy
Total for R186 Bond Future					9	398,600,000		
2023-10-13 12:23:29	R248 On 01/02/2024			Bond Future	1	1,900,000	Member	Buy
2023-10-13 12:23:29	R248 On 01/02/2024			Bond Future	1	1,900,000	Member	Sell
2023-10-13 12:28:13	R248 On 01/02/2024			Bond Future	1	1,900,000	Member	Sell
2023-10-13 14:29:49	R248 On 01/02/2024			Bond Future	1	1,900,000	Member	Buy
2023-10-13 14:30:26	R248 On 01/02/2024			Bond Future	1	1,900,000	Member	Sell
2023-10-13 14:30:26	R248 On 01/02/2024			Bond Future	1	1,900,000	Client	Buy
Total for R248 Bond Future					6	11,400,000		
Grand Total for all Instruments					29	740,000,000		