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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:07	R186	On 05/08/2021		Bond Future	1	2,200,000	0.00 Member	Sell
16:46:32	R186	On 05/08/2021		Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>4,400,000</b>	<b>0.00</b>	
10:48:37	R2030	On 05/08/2021		Bond Future	1	30,600,000	0.00 Member	Sell
10:52:50	R2030	On 05/08/2021		Bond Future	1	1,000,000	0.00 Member	Buy
10:54:20	R2030	On 05/08/2021		Bond Future	1	15,600,000	0.00 Member	Buy
10:54:20	R2030	On 05/08/2021		Bond Future	1	8,900,000	0.00 Member	Buy
10:54:20	R2030	On 05/08/2021		Bond Future	1	15,600,000	0.00 Client	Buy
10:54:20	R2030	On 05/08/2021		Bond Future	1	8,900,000	0.00 Client	Buy
10:54:20	R2030	On 05/08/2021		Bond Future	1	1,000,000	0.00 Client	Buy
10:54:20	R2030	On 05/08/2021		Bond Future	1	1,600,000	0.00 Member	Sell
10:54:20	R2030	On 05/08/2021		Bond Future	1	1,600,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:54:20	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
10:54:20	R2030	On 05/08/2021			Bond Future	1	15,600,000	0.00 Member	Sell
10:54:20	R2030	On 05/08/2021			Bond Future	1	8,900,000	0.00 Member	Sell
10:54:20	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
10:54:20	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Buy
10:54:20	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
10:54:20	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:24:55	R2030	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
17:24:55	R2030	On 05/08/2021			Bond Future	1	7,500,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy
17:44:16	R2030	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:44:16	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:44:17	R2030	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
17:44:17	R2030	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>41</b>	<b>152,400,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:37	R2037	On 05/08/2021			Bond Future	1	25,700,000	0.00 Member	Sell
10:56:32	R2037	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Buy
10:57:21	R2037	On 05/08/2021			Bond Future	1	14,100,000	0.00 Member	Buy
10:57:21	R2037	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Sell
10:57:21	R2037	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Buy
10:57:21	R2037	On 05/08/2021			Bond Future	1	6,700,000	0.00 Client	Buy
10:57:21	R2037	On 05/08/2021			Bond Future	1	14,100,000	0.00 Member	Sell
10:57:21	R2037	On 05/08/2021			Bond Future	1	14,100,000	0.00 Client	Buy
10:57:21	R2037	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
10:57:21	R2037	On 05/08/2021			Bond Future	1	4,900,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>102,800,000</b>	<b>0.00</b>	
10:58:51	R2044	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
10:58:51	R2044	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
11:04:51	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
11:04:51	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
11:24:06	R2044	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
11:24:06	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
11:26:38	R2044	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
11:26:38	R2044	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:26:38	R2044	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>23</b>	<b>17,800,000</b>	<b>0.00</b>	
12:11:00	R2048	On 05/08/2021			Bond Future	1	7,800,000	0.00 Member	Buy
12:11:00	R2048	On 05/08/2021			Bond Future	1	7,800,000	0.00 Member	Sell
13:07:20	R2048	On 05/08/2021			Bond Future	1	7,800,000	0.00 Member	Sell
13:07:20	R2048	On 05/08/2021			Bond Future	1	7,800,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>31,200,000</b>	<b>0.00</b>	
12:11:00	R209	On 05/08/2021			Bond Future	1	56,400,000	0.00 Member	Buy
12:11:00	R209	On 05/08/2021			Bond Future	1	56,400,000	0.00 Member	Sell
13:06:01	R209	On 05/08/2021			Bond Future	1	56,400,000	0.00 Member	Sell
13:06:01	R209	On 05/08/2021			Bond Future	1	56,400,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>225,600,000</b>	<b>0.00</b>	
12:11:58	R212	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Sell
12:11:58	R212	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Buy
13:08:00	R212	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Buy
13:08:00	R212	On 05/08/2021			Bond Future	1	7,400,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>29,600,000</b>	<b>0.00</b>	
12:11:00	R214	On 05/08/2021			Bond Future	1	55,000,000	0.00 Member	Buy
12:11:00	R214	On 05/08/2021			Bond Future	1	55,000,000	0.00 Member	Sell
13:06:29	R214	On 05/08/2021			Bond Future	1	55,000,000	0.00 Member	Sell
13:06:29	R214	On 05/08/2021			Bond Future	1	55,000,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>220,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>92</b>	<b>783,800,000</b>	<b>0.00</b>	