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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:42:45	R186	On 04/11/2021		Bond Future	1	9,200,000	0.00 Member	Buy
10:42:45	R186	On 04/11/2021		Bond Future	1	9,200,000	0.00 Member	Sell
13:26:14	R186	On 04/11/2021		Bond Future	1	9,200,000	0.00 Client	Buy
13:26:14	R186	On 04/11/2021		Bond Future	1	9,200,000	0.00 Member	Sell
17:09:57	R186	On 04/11/2021		Bond Future	1	200,000	0.00 Member	Buy
17:09:57	R186	On 04/11/2021		Bond Future	1	200,000	0.00 Member	Sell
17:12:43	R186	On 04/11/2021		Bond Future	1	200,000	0.00 Client	Sell
17:12:43	R186	On 04/11/2021		Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>37,600,000</b>	<b>0.00</b>	
13:17:42	R2030	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Buy
13:17:42	R2030	On 04/11/2021		Bond Future	1	17,300,000	0.00 Member	Sell
13:21:26	R2030	On 04/11/2021		Bond Future	1	2,500,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:26	R2030	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Buy
13:21:26	R2030	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
13:21:26	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
13:21:26	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Buy
13:21:26	R2030	On 04/11/2021			Bond Future	1	5,500,000	0.00 Client	Buy
13:21:26	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
13:21:26	R2030	On 04/11/2021			Bond Future	1	4,400,000	0.00 Client	Buy
13:21:26	R2030	On 04/11/2021			Bond Future	1	4,400,000	0.00 Member	Buy
13:21:26	R2030	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Sell
13:21:26	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
13:21:26	R2030	On 04/11/2021			Bond Future	1	4,400,000	0.00 Member	Sell
13:21:26	R2030	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell
13:21:26	R2030	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Buy
17:12:36	R2030	On 04/11/2021			Bond Future	1	30,700,000	0.00 Member	Buy
17:16:56	R2030	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
17:18:23	R2030	On 04/11/2021			Bond Future	1	5,200,000	0.00 Member	Buy
17:18:23	R2030	On 04/11/2021			Bond Future	1	5,200,000	0.00 Member	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	5,200,000	0.00 Client	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:18:23	R2030	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	2,900,000	0.00 Client	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
17:18:23	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Client	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Buy
17:18:23	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:18:23	R2030	On 04/11/2021			Bond Future	1	15,300,000	0.00 Client	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
17:18:23	R2030	On 04/11/2021			Bond Future	1	15,300,000	0.00 Member	Buy
17:18:23	R2030	On 04/11/2021			Bond Future	1	15,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>38</b>	<b>192,000,000</b>	<b>0.00</b>	
9:54:09	R2035	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Buy
9:54:09	R2035	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
9:56:58	R2035	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
9:56:58	R2035	On 04/11/2021			Bond Future	1	30,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>120,000,000</b>	<b>0.00</b>	
16:50:05	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
17:07:58	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
13:22:44	R209	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Sell
13:47:56	R209	On 04/11/2021			Bond Future	1	3,400,000	0.00 Client	Buy
16:20:58	R209	On 04/11/2021			Bond Future	1	68,600,000	0.00 Member	Sell
16:20:58	R209	On 04/11/2021			Bond Future	1	151,300,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	11,600,000	0.00 Client	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	5,800,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	11,100,000	0.00 Client	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	68,600,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	35,700,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	35,700,000	0.00 Client	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	11,600,000	0.00 Member	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	5,800,000	0.00 Client	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	68,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	11,100,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	5,800,000	0.00 Member	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	12,000,000	0.00 Client	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	35,700,000	0.00 Member	Sell
16:24:22	R209	On 04/11/2021			Bond Future	1	11,600,000	0.00 Member	Buy
16:24:22	R209	On 04/11/2021			Bond Future	1	11,100,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>27</b>	<b>612,000,000</b>	<b>0.00</b>	
12:00:32	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
12:00:32	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
14:33:00	R212	On 04/11/2021			Bond Future	1	65,000,000	0.00 Member	Buy
14:33:00	R212	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	7,500,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	65,000,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	7,500,000	0.00 Client	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	7,500,000	0.00 Member	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	65,000,000	0.00 Client	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:53:08	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:06	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Buy
17:10:06	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>26</b>	<b>412,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>105</b>	<b>1,374,600,000</b>	<b>0.00</b>	