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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:12:36	IGOV	On 03/11/2022		Index Future	1	1,500,000	0.00 Member	Buy
9:12:36	IGOV	On 03/11/2022		Index Future	1	1,500,000	0.00 Client	Sell
9:46:08	IGOV	On 03/11/2022		Index Future	1	30,000	0.00 Client	Sell
9:46:08	IGOV	On 03/11/2022		Index Future	1	30,000	0.00 Member	Buy
15:31:43	IGOV	On 03/11/2022		Index Future	1	20,000	0.00 Member	Buy
15:31:43	IGOV	On 03/11/2022		Index Future	1	20,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>6</b>	<b>3,100,000</b>	<b>0.00</b>	
16:02:20	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
16:02:20	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Buy
16:54:26	R186	On 03/11/2022		Bond Future	1	91,100,000	0.00 Member	Buy
17:09:06	R186	On 03/11/2022		Bond Future	1	91,100,000	0.00 Member	Sell
17:09:25	R186	On 03/11/2022		Bond Future	1	91,100,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:09:25	R186	On 03/11/2022			Bond Future	1	91,100,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>365,400,000</b>	<b>0.00</b>	
8:56:06	R2023	On 03/11/2022			Bond Future	1	3,900,000	0.00 Member	Sell
8:56:06	R2023	On 03/11/2022			Bond Future	1	3,900,000	0.00 Member	Buy
11:30:38	R2023	On 03/11/2022			Bond Future	1	3,900,000	0.00 Member	Buy
11:30:38	R2023	On 03/11/2022			Bond Future	1	3,900,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>15,600,000</b>	<b>0.00</b>	
10:27:03	R2032	On 03/11/2022			Bond Future	1	227,000,000	0.00 Member	Sell
10:27:03	R2032	On 03/11/2022			Bond Future	1	143,300,000	0.00 Member	Buy
10:27:03	R2032	On 03/11/2022			Bond Future	1	36,500,000	0.00 Member	Buy
10:27:03	R2032	On 03/11/2022			Bond Future	1	4,600,000	0.00 Member	Sell
14:40:53	R2032	On 03/11/2022			Bond Future	1	36,500,000	0.00 Client	Buy
14:40:53	R2032	On 03/11/2022			Bond Future	1	190,500,000	0.00 Client	Buy
14:40:53	R2032	On 03/11/2022			Bond Future	1	190,500,000	0.00 Member	Sell
14:40:53	R2032	On 03/11/2022			Bond Future	1	190,500,000	0.00 Member	Buy
14:40:53	R2032	On 03/11/2022			Bond Future	1	36,500,000	0.00 Member	Sell
14:42:34	R2032	On 03/11/2022			Bond Future	1	138,700,000	0.00 Member	Sell
14:42:34	R2032	On 03/11/2022			Bond Future	1	138,700,000	0.00 Member	Buy
14:42:34	R2032	On 03/11/2022			Bond Future	1	4,600,000	0.00 Member	Buy
14:42:34	R2032	On 03/11/2022			Bond Future	1	4,600,000	0.00 Client	Sell
14:42:34	R2032	On 03/11/2022			Bond Future	1	138,700,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>14</b>	<b>1,481,200,000</b>	<b>0.00</b>	
11:05:44	R2035	On 03/11/2022			Bond Future	1	2,600,000	0.00 Member	Sell
11:05:44	R2035	On 03/11/2022			Bond Future	1	2,600,000	0.00 Member	Buy
12:20:59	R2035	On 03/11/2022			Bond Future	1	2,600,000	0.00 Member	Sell
12:20:59	R2035	On 03/11/2022			Bond Future	1	2,600,000	0.00 Client	Buy
15:52:50	R2035	On 03/11/2022			Bond Future	1	4,100,000	0.00 Member	Buy
15:52:50	R2035	On 03/11/2022			Bond Future	1	4,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:32	R2035	On 03/11/2022			Bond Future	1	4,100,000	0.00 Client	Sell
16:38:32	R2035	On 03/11/2022			Bond Future	1	4,100,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>26,800,000</b>	<b>0.00</b>	
10:30:10	R2037	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
10:30:10	R2037	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
10:32:12	R2037	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
10:32:12	R2037	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
17:07:58	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:27:47	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>4,800,000</b>	<b>0.00</b>	
10:27:03	R209	On 03/11/2022			Bond Future	1	122,200,000	0.00 Member	Buy
10:27:03	R209	On 03/11/2022			Bond Future	1	122,200,000	0.00 Member	Sell
14:39:22	R209	On 03/11/2022			Bond Future	1	122,200,000	0.00 Client	Sell
14:39:22	R209	On 03/11/2022			Bond Future	1	122,200,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>488,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>2,385,700,000</b>	<b>0.00</b>	