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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:59	I2025	On 04/02/2021		Bond Future	1	700,000	0.00 Member	Sell
12:51:22	I2025	On 04/02/2021		Bond Future	1	700,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>1,400,000</b>	<b>0.00</b>	
10:54:56	R186	On 04/02/2021		Bond Future	1	1,200,000	0.00 Member	Sell
11:23:44	R186	On 04/02/2021		Bond Future	1	600,000	0.00 Member	Buy
11:25:10	R186	On 04/02/2021		Bond Future	1	600,000	0.00 Member	Buy
11:25:10	R186	On 04/02/2021		Bond Future	1	600,000	0.00 Member	Sell
11:25:10	R186	On 04/02/2021		Bond Future	1	600,000	0.00 Member	Sell
11:25:10	R186	On 04/02/2021		Bond Future	1	600,000	0.00 Client	Buy
11:25:10	R186	On 04/02/2021		Bond Future	1	600,000	0.00 Client	Buy
16:28:35	R186	On 04/02/2021		Bond Future	1	10,200,000	0.00 Member	Buy
16:28:35	R186	On 04/02/2021		Bond Future	1	10,200,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:44:43	R186	On 04/02/2021			Bond Future	1	10,200,000	0.00 Member	Sell
16:44:43	R186	On 04/02/2021			Bond Future	1	10,200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>11</b>	<b>45,600,000</b>	<b>0.00</b>	
15:52:38	R2023	On 04/02/2021			Bond Future	1	6,900,000	0.00 Member	Buy
17:22:37	R2023	On 04/02/2021			Bond Future	1	6,900,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>13,800,000</b>	<b>0.00</b>	
10:40:33	R2030	On 04/02/2021			Bond Future	1	2,700,000	0.00 Client	Buy
10:40:33	R2030	On 04/02/2021			Bond Future	1	2,700,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>5,400,000</b>	<b>0.00</b>	
11:53:26	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Buy
11:53:26	R2035	On 04/02/2021			Bond Future	1	22,100,000	0.00 Member	Sell
11:58:35	R2035	On 04/02/2021			Bond Future	1	6,000,000	0.00 Client	Buy
11:58:35	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Sell
11:58:35	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Client	Buy
11:58:35	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Member	Buy
11:58:35	R2035	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Sell
11:58:35	R2035	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Buy
11:58:35	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Member	Sell
11:58:35	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Client	Buy
12:09:59	R2035	On 04/02/2021			Bond Future	1	8,300,000	0.00 Member	Sell
12:53:58	R2035	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
12:54:58	R2035	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
12:54:58	R2035	On 04/02/2021			Bond Future	1	1,300,000	0.00 Client	Buy
12:54:58	R2035	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy
12:54:58	R2035	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Sell
12:54:58	R2035	On 04/02/2021			Bond Future	1	7,000,000	0.00 Client	Buy
16:28:35	R2035	On 04/02/2021			Bond Future	1	11,900,000	0.00 Member	Sell
16:49:01	R2035	On 04/02/2021			Bond Future	1	11,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2035 Bond Future</b>						<b>19</b>	<b>145,400,000</b>	<b>0.00</b>	
15:14:15	R2044	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Sell
15:37:28	R2044	On 04/02/2021			Bond Future	1	2,600,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>5,200,000</b>	<b>0.00</b>	
15:14:15	R2048	On 04/02/2021			Bond Future	1	6,900,000	0.00 Member	Sell
15:35:43	R2048	On 04/02/2021			Bond Future	1	6,900,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>13,800,000</b>	<b>0.00</b>	
17:31:41	R209	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Buy
17:31:41	R209	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Sell
17:37:32	R209	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Sell
17:37:32	R209	On 04/02/2021			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>12,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>44</b>	<b>243,400,000</b>	<b>0.00</b>	