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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/03/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:28:01	I2029	On 06/05/2021			Bond Future	1	9,100,000	0.00 Member	Sell
8:28:01	I2029	On 06/05/2021			Bond Future	1	9,100,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>						<b>2</b>	<b>18,200,000</b>	<b>0.00</b>	
10:32:03	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	40,000,000	0.00 Client	Sell
10:32:03	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	40,000,000	0.00 Member	Buy
10:33:28	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	40,000,000	0.00 Member	Sell
10:33:28	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	40,000,000	0.00 Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>4</b>	<b>160,000,000</b>	<b>0.00</b>	
9:05:56	R186	On 06/05/2021			Bond Future	1	30,600,000	0.00 Member	Sell
10:16:00	R186	On 06/05/2021			Bond Future	1	30,600,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:30:17	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:30:17	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>111,200,000</b>	<b>0.00</b>	
12:09:00	R197	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
12:09:00	R197	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:24:57	R197	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Buy
15:24:57	R197	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
<b>Total for R197 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
8:28:01	R202	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
8:28:01	R202	On 06/05/2021			Bond Future	1	3,100,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>6,200,000</b>	<b>0.00</b>	
15:21:36	R2032	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Sell
15:21:36	R2032	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Buy
16:30:35	R2032	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
16:30:35	R2032	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>24,800,000</b>	<b>0.00</b>	
9:05:56	R2035	On 06/05/2021			Bond Future	1	22,600,000	0.00 Member	Sell
10:17:33	R2035	On 06/05/2021			Bond Future	1	22,600,000	0.00 Client	Buy
15:21:36	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Sell
15:21:36	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>52,200,000</b>	<b>0.00</b>	
15:21:36	R2037	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell
15:21:36	R2037	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>12,000,000</b>	<b>0.00</b>	
15:21:36	R2040	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Sell
15:21:36	R2040	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>8,200,000</b>	<b>0.00</b>	
15:21:36	R2044	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Sell
15:21:36	R2044	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>11,000,000</b>	<b>0.00</b>	
13:14:36	R2048	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Buy
13:14:36	R2048	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Sell
15:21:36	R2048	On 06/05/2021			Bond Future	1	6,100,000	0.00 Member	Sell
15:21:36	R2048	On 06/05/2021			Bond Future	1	6,100,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>17,600,000</b>	<b>0.00</b>	
8:28:01	R210	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
8:28:01	R210	On 06/05/2021			Bond Future	1	5,700,000	0.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>11,400,000</b>	<b>0.00</b>	
15:46:04	R212	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
15:46:04	R212	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
15:59:21	R212	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
15:59:21	R212	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	
11:56:30	R213	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:43	R213	On 06/05/2021		Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
12:05:10	R214	On 06/05/2021		Bond Future	1	4,500,000	0.00 Member	Buy
12:05:10	R214	On 06/05/2021		Bond Future	1	4,500,000	0.00 Member	Sell
15:24:18	R214	On 06/05/2021		Bond Future	1	4,500,000	0.00 Member	Sell
15:24:18	R214	On 06/05/2021		Bond Future	1	4,500,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>					<b>4</b>	<b>18,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>46</b>	<b>500,000,000</b>	<b>0.00</b>	