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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:49	IGOV	On 05/08/2021		Index Future	1	100,000	0.00 Member	Sell
15:59:49	IGOV	On 05/08/2021		Index Future	1	100,000	0.00 Member	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>200,000</b>	<b>0.00</b>	
11:18:39	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Member	Buy
11:18:39	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
9:52:03	R2030	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Buy
9:52:03	R2030	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Sell
10:08:00	R2030	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Sell
10:08:00	R2030	On 05/08/2021		Bond Future	1	2,800,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>11,200,000</b>	<b>0.00</b>	
15:57:51	R2035	On 05/08/2021			Bond Future	1	101,600,000	0.00 Member	Sell
15:57:51	R2035	On 05/08/2021			Bond Future	1	167,100,000	0.00 Member	Buy
16:28:45	R2035	On 05/08/2021			Bond Future	1	5,400,000	0.00 Client	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	34,100,000	0.00 Client	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	101,600,000	0.00 Client	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	34,100,000	0.00 Member	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	6,800,000	0.00 Client	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	5,400,000	0.00 Member	Buy
16:28:45	R2035	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Buy
16:28:45	R2035	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
16:28:45	R2035	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Buy
16:28:45	R2035	On 05/08/2021			Bond Future	1	13,600,000	0.00 Client	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	101,600,000	0.00 Member	Buy
16:28:45	R2035	On 05/08/2021			Bond Future	1	4,100,000	0.00 Member	Buy
16:28:45	R2035	On 05/08/2021			Bond Future	1	5,400,000	0.00 Member	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	4,100,000	0.00 Client	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	4,100,000	0.00 Member	Sell
16:28:45	R2035	On 05/08/2021			Bond Future	1	34,100,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>22</b>	<b>668,400,000</b>	<b>0.00</b>	
10:48:38	R2037	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Buy
10:48:38	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
12:12:53	R2037	On 05/08/2021			Bond Future	1	4,600,000	0.00 Client	Sell
12:12:53	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Sell
12:12:53	R2037	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Buy
12:12:53	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:12:53	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
12:12:53	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
12:12:53	R2037	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Sell
12:12:53	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
15:57:51	R2037	On 05/08/2021			Bond Future	1	21,900,000	0.00 Member	Sell
15:57:51	R2037	On 05/08/2021			Bond Future	1	40,900,000	0.00 Member	Buy
16:33:18	R2037	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Sell
16:33:18	R2037	On 05/08/2021			Bond Future	1	13,100,000	0.00 Member	Buy
16:33:18	R2037	On 05/08/2021			Bond Future	1	13,100,000	0.00 Client	Sell
16:33:18	R2037	On 05/08/2021			Bond Future	1	13,100,000	0.00 Member	Sell
16:33:18	R2037	On 05/08/2021			Bond Future	1	5,900,000	0.00 Client	Sell
16:33:18	R2037	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Buy
16:33:19	R2037	On 05/08/2021			Bond Future	1	21,900,000	0.00 Member	Buy
16:33:19	R2037	On 05/08/2021			Bond Future	1	21,900,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>20</b>	<b>191,600,000</b>	<b>0.00</b>	
15:57:51	R2040	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Sell
15:57:51	R2040	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
16:30:55	R2040	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
16:30:55	R2040	On 05/08/2021			Bond Future	1	2,700,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>10,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>54</b>	<b>922,200,000</b>	<b>0.00</b>	