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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:37:14	R186	On 05/08/2021		Bond Future	1	108,100,000	0.00 Member	Sell
16:48:18	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Buy
16:55:09	R186	On 05/08/2021		Bond Future	1	105,300,000	0.00 Member	Sell
16:55:09	R186	On 05/08/2021		Bond Future	1	105,300,000	0.00 Member	Buy
16:55:09	R186	On 05/08/2021		Bond Future	1	105,300,000	0.00 Client	Buy
16:55:09	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Sell
16:55:09	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>432,400,000</b>	<b>0.00</b>	
15:37:14	R2023	On 05/08/2021		Bond Future	1	12,200,000	0.00 Member	Sell
17:07:59	R2023	On 05/08/2021		Bond Future	1	12,200,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>24,400,000</b>	<b>0.00</b>	
14:20:07	R2030	On 05/08/2021			Bond Future	1	171,000,000	0.00 Member	Buy
14:28:27	R2030	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	108,000,000	0.00 Member	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	23,300,000	0.00 Member	Buy
14:30:29	R2030	On 05/08/2021			Bond Future	1	18,300,000	0.00 Client	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	7,100,000	0.00 Client	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	5,900,000	0.00 Client	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Buy
14:30:29	R2030	On 05/08/2021			Bond Future	1	23,300,000	0.00 Client	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Buy
14:30:29	R2030	On 05/08/2021			Bond Future	1	18,300,000	0.00 Member	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Buy
14:30:29	R2030	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	4,600,000	0.00 Client	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Sell
14:30:29	R2030	On 05/08/2021			Bond Future	1	18,300,000	0.00 Member	Buy
14:30:29	R2030	On 05/08/2021			Bond Future	1	23,300,000	0.00 Member	Sell
14:30:30	R2030	On 05/08/2021			Bond Future	1	108,000,000	0.00 Member	Buy
14:30:30	R2030	On 05/08/2021			Bond Future	1	108,000,000	0.00 Client	Sell
14:30:30	R2030	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Buy
14:30:30	R2030	On 05/08/2021			Bond Future	1	3,800,000	0.00 Client	Sell
15:37:14	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:37:14	R2030	On 05/08/2021			Bond Future	1	25,900,000	0.00 Member	Sell
16:58:55	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
17:11:06	R2030	On 05/08/2021			Bond Future	1	18,600,000	0.00 Member	Buy
17:12:35	R2030	On 05/08/2021			Bond Future	1	7,300,000	0.00 Client	Buy
17:12:35	R2030	On 05/08/2021			Bond Future	1	7,300,000	0.00 Member	Buy
17:12:35	R2030	On 05/08/2021			Bond Future	1	18,600,000	0.00 Member	Sell
17:12:35	R2030	On 05/08/2021			Bond Future	1	18,600,000	0.00 Client	Buy
17:12:35	R2030	On 05/08/2021			Bond Future	1	7,300,000	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>31</b>	<b>789,600,000</b>	<b>0.00</b>	
15:37:14	R2032	On 05/08/2021			Bond Future	1	162,600,000	0.00 Member	Sell
17:09:36	R2032	On 05/08/2021			Bond Future	1	8,400,000	0.00 Member	Buy
17:11:36	R2032	On 05/08/2021			Bond Future	1	147,900,000	0.00 Member	Sell
17:11:36	R2032	On 05/08/2021			Bond Future	1	147,900,000	0.00 Member	Buy
17:11:36	R2032	On 05/08/2021			Bond Future	1	6,300,000	0.00 Member	Buy
17:11:36	R2032	On 05/08/2021			Bond Future	1	8,400,000	0.00 Client	Buy
17:11:36	R2032	On 05/08/2021			Bond Future	1	6,300,000	0.00 Member	Sell
17:11:36	R2032	On 05/08/2021			Bond Future	1	8,400,000	0.00 Member	Sell
17:11:36	R2032	On 05/08/2021			Bond Future	1	147,900,000	0.00 Client	Buy
17:11:36	R2032	On 05/08/2021			Bond Future	1	6,300,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>650,400,000</b>	<b>0.00</b>	
11:01:22	R2044	On 05/08/2021			Bond Future	1	7,200,000	0.00 Member	Sell
11:01:22	R2044	On 05/08/2021			Bond Future	1	7,200,000	0.00 Member	Buy
11:03:43	R2044	On 05/08/2021			Bond Future	1	7,200,000	0.00 Client	Buy
11:03:43	R2044	On 05/08/2021			Bond Future	1	7,200,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>28,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>54</b>	<b>1,925,600,000</b>	<b>0.00</b>	