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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:47:45	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Buy
10:47:45	R186	On 04/11/2021		Bond Future	1	8,000,000	0.00 Member	Sell
11:00:37	R186	On 04/11/2021		Bond Future	1	400,000	0.00 Member	Sell
11:00:37	R186	On 04/11/2021		Bond Future	1	400,000	0.00 Client	Buy
11:00:37	R186	On 04/11/2021		Bond Future	1	400,000	0.00 Member	Buy
11:00:37	R186	On 04/11/2021		Bond Future	1	1,000,000	0.00 Client	Buy
11:00:37	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Client	Buy
11:00:37	R186	On 04/11/2021		Bond Future	1	1,000,000	0.00 Member	Buy
11:00:37	R186	On 04/11/2021		Bond Future	1	5,700,000	0.00 Member	Buy
11:00:37	R186	On 04/11/2021		Bond Future	1	5,700,000	0.00 Client	Buy
11:00:37	R186	On 04/11/2021		Bond Future	1	1,000,000	0.00 Member	Sell
11:00:37	R186	On 04/11/2021		Bond Future	1	5,700,000	0.00 Member	Sell
11:00:37	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>13</b>	<b>32,000,000</b>	<b>0.00</b>	
11:39:12	R2023	On 04/11/2021			Bond Future	1	57,100,000	0.00 Member	Sell
13:21:26	R2023	On 04/11/2021			Bond Future	1	57,100,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>114,200,000</b>	<b>0.00</b>	
11:02:01	R2032	On 04/11/2021			Bond Future	1	3,800,000	0.00 Member	Buy
11:02:01	R2032	On 04/11/2021			Bond Future	1	7,200,000	0.00 Member	Sell
11:06:56	R2032	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Sell
11:06:56	R2032	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Buy
11:06:56	R2032	On 04/11/2021			Bond Future	1	3,800,000	0.00 Member	Sell
11:06:56	R2032	On 04/11/2021			Bond Future	1	3,800,000	0.00 Client	Buy
11:06:56	R2032	On 04/11/2021			Bond Future	1	3,400,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>28,800,000</b>	<b>0.00</b>	
16:43:43	R2044	On 04/11/2021			Bond Future	1	17,200,000	0.00 Member	Sell
16:55:07	R2044	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Buy
16:55:53	R2044	On 04/11/2021			Bond Future	1	11,100,000	0.00 Member	Sell
16:55:53	R2044	On 04/11/2021			Bond Future	1	11,100,000	0.00 Member	Buy
16:55:53	R2044	On 04/11/2021			Bond Future	1	11,100,000	0.00 Client	Buy
16:55:53	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Buy
16:55:53	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Sell
16:55:53	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Client	Buy
16:55:53	R2044	On 04/11/2021			Bond Future	1	1,900,000	0.00 Client	Buy
16:55:53	R2044	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>10</b>	<b>68,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>32</b>	<b>243,800,000</b>	<b>0.00</b>	