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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:12:04	R186	On 04/11/2021		Bond Future	1	10,400,000	0.00 Member	Sell
11:33:57	R186	On 04/11/2021		Bond Future	1	1,700,000	0.00 Member	Buy
11:35:33	R186	On 04/11/2021		Bond Future	1	4,200,000	0.00 Member	Sell
11:35:33	R186	On 04/11/2021		Bond Future	1	4,200,000	0.00 Member	Buy
11:35:33	R186	On 04/11/2021		Bond Future	1	4,500,000	0.00 Member	Sell
11:35:33	R186	On 04/11/2021		Bond Future	1	4,500,000	0.00 Member	Buy
11:35:33	R186	On 04/11/2021		Bond Future	1	4,200,000	0.00 Client	Buy
11:35:33	R186	On 04/11/2021		Bond Future	1	4,500,000	0.00 Client	Buy
11:35:33	R186	On 04/11/2021		Bond Future	1	1,700,000	0.00 Member	Sell
11:35:33	R186	On 04/11/2021		Bond Future	1	1,700,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>10</b>	<b>41,600,000</b>	<b>0.00</b>	
16:51:06	R2032	On 04/11/2021		Bond Future	1	1,200,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:21	R2032	On 04/11/2021			Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>2,400,000</b>	<b>0.00</b>	
9:12:04	R2037	On 04/11/2021			Bond Future	1	68,500,000	0.00 Member	Sell
10:08:50	R2037	On 04/11/2021			Bond Future	1	4,600,000	0.00 Member	Sell
10:30:34	R2037	On 04/11/2021			Bond Future	1	4,600,000	0.00 Client	Buy
11:37:22	R2037	On 04/11/2021			Bond Future	1	68,500,000	0.00 Member	Buy
11:37:41	R2037	On 04/11/2021			Bond Future	1	68,500,000	0.00 Client	Buy
11:37:41	R2037	On 04/11/2021			Bond Future	1	68,500,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>283,200,000</b>	<b>0.00</b>	
10:08:50	R2040	On 04/11/2021			Bond Future	1	27,900,000	0.00 Member	Sell
10:32:23	R2040	On 04/11/2021			Bond Future	1	27,900,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>55,800,000</b>	<b>0.00</b>	
10:08:50	R2044	On 04/11/2021			Bond Future	1	29,000,000	0.00 Member	Sell
10:28:04	R2044	On 04/11/2021			Bond Future	1	29,000,000	0.00 Client	Buy
17:43:54	R2044	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
17:43:54	R2044	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
17:45:15	R2044	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
17:45:15	R2044	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>6</b>	<b>98,000,000</b>	<b>0.00</b>	
16:32:29	R209	On 04/11/2021			Bond Future	1	5,700,000	0.00 Member	Sell
16:32:29	R209	On 04/11/2021			Bond Future	1	5,700,000	0.00 Member	Buy
17:02:15	R209	On 04/11/2021			Bond Future	1	5,700,000	0.00 Member	Buy
17:02:15	R209	On 04/11/2021			Bond Future	1	5,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				4	22,800,000		0.00
	<b>Grand Total for all Instruments</b>				<b>30</b>	<b>503,800,000</b>		<b>0.00</b>