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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:27	R186	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Sell
13:24:27	R186	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Buy
14:06:51	R186	On 05/05/2022		Bond Future	1	11,700,000	0.00 Member	Buy
14:06:51	R186	On 05/05/2022		Bond Future	1	11,700,000	0.00 Member	Sell
14:22:54	R186	On 05/05/2022		Bond Future	1	11,700,000	0.00 Member	Buy
14:22:54	R186	On 05/05/2022		Bond Future	1	11,700,000	0.00 Client	Sell
14:29:18	R186	On 03/02/2022		Bond Future	1	122,800,000	0.00 Member	Sell
15:07:54	R186	On 03/02/2022		Bond Future	1	122,800,000	0.00 Client	Buy
16:08:41	R186	On 03/02/2022		Bond Future	1	16,200,000	0.00 Member	Buy
16:08:41	R186	On 03/02/2022		Bond Future	1	16,200,000	0.00 Member	Sell
16:42:00	R186	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Sell
16:42:00	R186	On 03/02/2022		Bond Future	1	900,000	0.00 Client	Buy
17:09:19	R186	On 03/02/2022		Bond Future	1	16,200,000	0.00 Member	Buy
17:09:19	R186	On 03/02/2022		Bond Future	1	16,200,000	0.00 Client	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>14</b>	<b>360,800,000</b>	<b>0.00</b>	
9:59:21	R2023	On 03/02/2022			Bond Future	1	66,800,000	0.00 Member	Buy
9:59:21	R2023	On 03/02/2022			Bond Future	1	66,800,000	0.00 Member	Sell
11:13:26	R2023	On 03/02/2022			Bond Future	1	66,800,000	0.00 Member	Buy
11:13:26	R2023	On 03/02/2022			Bond Future	1	66,800,000	0.00 Client	Sell
16:52:22	R2023	On 03/02/2022			Bond Future	1	255,400,000	0.00 Member	Buy
16:52:22	R2023	On 03/02/2022			Bond Future	1	32,700,000	0.00 Member	Sell
17:12:53	R2023	On 03/02/2022			Bond Future	1	19,600,000	0.00 Member	Sell
17:12:53	R2023	On 03/02/2022			Bond Future	1	32,700,000	0.00 Member	Buy
17:12:53	R2023	On 03/02/2022			Bond Future	1	203,100,000	0.00 Client	Sell
17:12:53	R2023	On 03/02/2022			Bond Future	1	203,100,000	0.00 Member	Buy
17:12:53	R2023	On 03/02/2022			Bond Future	1	19,600,000	0.00 Client	Sell
17:12:53	R2023	On 03/02/2022			Bond Future	1	32,700,000	0.00 Client	Sell
17:12:53	R2023	On 03/02/2022			Bond Future	1	203,100,000	0.00 Member	Sell
17:12:53	R2023	On 03/02/2022			Bond Future	1	19,600,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>14</b>	<b>1,288,800,000</b>	<b>0.00</b>	
9:59:21	R2030	On 03/02/2022			Bond Future	1	75,900,000	0.00 Member	Sell
9:59:21	R2030	On 03/02/2022			Bond Future	1	75,900,000	0.00 Member	Buy
11:16:38	R2030	On 03/02/2022			Bond Future	1	75,900,000	0.00 Client	Buy
11:16:38	R2030	On 03/02/2022			Bond Future	1	75,900,000	0.00 Member	Sell
13:24:27	R2030	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
13:24:27	R2030	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
14:29:18	R2030	On 03/02/2022			Bond Future	1	90,900,000	0.00 Member	Sell
15:08:52	R2030	On 03/02/2022			Bond Future	1	90,900,000	0.00 Client	Buy
16:39:29	R2030	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
16:39:29	R2030	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>487,800,000</b>	<b>0.00</b>	
13:24:27	R2032	On 03/02/2022			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
13:24:27	R2032	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
16:39:50	R2032	On 03/02/2022			Bond Future	1	1,700,000	0.00 Client	Buy
16:39:50	R2032	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>6,800,000</b>	<b>0.00</b>	
12:47:05	R2037	On 03/02/2022			Bond Future	1	180,200,000	0.00 Member	Sell
12:47:05	R2037	On 03/02/2022			Bond Future	1	180,200,000	0.00 Member	Buy
14:22:57	R2037	On 03/02/2022			Bond Future	1	180,200,000	0.00 Member	Sell
14:22:57	R2037	On 03/02/2022			Bond Future	1	180,200,000	0.00 Client	Buy
17:04:13	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
17:16:07	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>726,000,000</b>	<b>0.00</b>	
12:18:53	R2044	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Buy
12:18:53	R2044	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Sell
12:43:34	R2044	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Buy
12:43:34	R2044	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Sell
13:19:31	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
13:19:31	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
13:19:31	R2044	On 03/02/2022			Bond Future	1	6,800,000	0.00 Client	Buy
13:19:31	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
13:19:31	R2044	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>9</b>	<b>43,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>57</b>	<b>2,914,000,000</b>	<b>0.00</b>	