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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/12/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:19	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
11:16:19	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
11:20:12	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
11:20:12	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>2,800,000</b>	<b>0.00</b>	
9:42:45	R2040	On 03/02/2022			Bond Future	1	13,700,000	0.00 Member	Buy
9:42:45	R2040	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
9:42:45	R2040	On 03/02/2022			Bond Future	1	13,700,000	0.00 Member	Sell
9:42:45	R2040	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
10:29:27	R2040	On 03/02/2022			Bond Future	1	13,700,000	0.00 Member	Sell
10:29:27	R2040	On 03/02/2022			Bond Future	1	13,700,000	0.00 Client	Buy
10:30:17	R2040	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:17	R2040	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>8</b>	<b>58,800,000</b>	<b>0.00</b>	
8:33:15	R2044	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
8:33:15	R2044	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Buy
11:16:19	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
11:16:19	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
11:19:25	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
11:19:25	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>6</b>	<b>8,000,000</b>	<b>0.00</b>	
11:16:19	R209	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:16:19	R209	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:20:54	R209	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:20:54	R209	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>22</b>	<b>73,600,000</b>	<b>0.00</b>	