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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:51:35	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
9:51:35	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Buy
Total for R186 Bond Future					2	1,000,000	0.00	
13:44:16	R2030	On 03/11/2022		Bond Future	1	127,500,000	0.00 Member	Sell
14:22:53	R2030	On 03/11/2022		Bond Future	1	120,000,000	0.00 Member	Buy
14:23:18	R2030	On 03/11/2022		Bond Future	1	7,500,000	0.00 Member	Sell
14:23:18	R2030	On 03/11/2022		Bond Future	1	7,500,000	0.00 Member	Buy
14:23:18	R2030	On 03/11/2022		Bond Future	1	7,500,000	0.00 Client	Buy
14:23:18	R2030	On 03/11/2022		Bond Future	1	120,000,000	0.00 Member	Sell
14:23:18	R2030	On 03/11/2022		Bond Future	1	120,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						7	510,000,000	0.00	
14:00:13	R209	On 03/11/2022			Bond Future	1	23,600,000	0.00 Member	Sell
14:00:13	R209	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	3,600,000	0.00 Member	Sell
14:41:42	R209	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Sell
14:41:42	R209	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
14:41:42	R209	On 03/11/2022			Bond Future	1	6,100,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
14:41:42	R209	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Sell
14:41:42	R209	On 03/11/2022			Bond Future	1	5,600,000	0.00 Member	Sell
14:41:42	R209	On 03/11/2022			Bond Future	1	5,600,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	4,200,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	5,600,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
14:41:42	R209	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	1,300,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	3,600,000	0.00 Client	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	3,600,000	0.00 Member	Buy
14:41:42	R209	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
Total for R209 Bond Future						25	94,400,000	0.00	
Grand Total for all Instruments						34	605,400,000	0.00	