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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:42	R2023	On 04/11/2021		Bond Future	1	148,200,000	0.00 Member	Buy
10:41:42	R2023	On 04/11/2021		Bond Future	1	7,300,000	0.00 Member	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	61,300,000	0.00 Member	Buy
10:44:42	R2023	On 04/11/2021		Bond Future	1	7,300,000	0.00 Client	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	12,500,000	0.00 Member	Buy
10:44:42	R2023	On 04/11/2021		Bond Future	1	17,700,000	0.00 Member	Buy
10:44:42	R2023	On 04/11/2021		Bond Future	1	39,900,000	0.00 Member	Buy
10:44:42	R2023	On 04/11/2021		Bond Future	1	39,900,000	0.00 Client	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	39,900,000	0.00 Member	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	17,700,000	0.00 Member	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	17,700,000	0.00 Client	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	61,300,000	0.00 Client	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	12,500,000	0.00 Client	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	12,500,000	0.00 Member	Sell
10:44:42	R2023	On 04/11/2021		Bond Future	1	9,500,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:44:42	R2023	On 04/11/2021			Bond Future	1	9,500,000	0.00 Member	Sell
10:44:42	R2023	On 04/11/2021			Bond Future	1	7,300,000	0.00 Member	Buy
10:44:42	R2023	On 04/11/2021			Bond Future	1	61,300,000	0.00 Member	Sell
10:44:42	R2023	On 04/11/2021			Bond Future	1	9,500,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>19</b>	<b>592,800,000</b>	<b>0.00</b>	
10:28:39	R2035	On 04/11/2021	10.26	Call	Bond Future	1	5,000,000	0.00 Member	Buy
10:28:39	R2035	On 04/11/2021	10.26	Call	Bond Future	1	5,000,000	0.00 Member	Sell
10:33:18	R2035	On 04/11/2021	10.26	Call	Bond Future	1	10,000,000	0.00 Member	Sell
10:33:18	R2035	On 04/11/2021	10.26	Call	Bond Future	1	10,000,000	0.00 Member	Buy
12:55:28	R2035	On 04/11/2021	10.26	Call	Bond Future	1	5,000,000	0.00 Client	Sell
12:55:28	R2035	On 04/11/2021	10.26	Call	Bond Future	1	5,000,000	0.00 Member	Buy
13:48:04	R2035	On 04/11/2021	10.26	Call	Bond Future	1	10,000,000	0.00 Member	Buy
13:48:04	R2035	On 04/11/2021	10.26	Call	Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>60,000,000</b>	<b>0.00</b>	
14:05:13	R2048	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
14:07:01	R2048	On 04/11/2021			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>0.00</b>	
11:09:32	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Sell
11:09:32	R209	On 04/11/2021	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Buy
11:09:32	R209	On 04/11/2021	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Sell
11:09:32	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Buy
11:34:33	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:34:33	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Buy
11:34:44	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:34:44	R209	On 04/11/2021	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	55,000,000	0.00 Member	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Member	Buy
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Member	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Client	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Client	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	55,000,000	0.00 Member	Buy
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	55,000,000	0.00 Client	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Buy
11:42:41	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:42:42	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:42:42	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:42:42	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:42:42	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:42:42	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:48:02	R209	On 04/11/2021	10.25	Put	Bond Future	1	55,000,000	0.00 Client	Buy
11:48:02	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Client	Buy
11:48:02	R209	On 04/11/2021	10.25	Put	Bond Future	1	55,000,000	0.00 Member	Buy
11:48:02	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Member	Sell
11:48:02	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Member	Buy
11:48:02	R209	On 04/11/2021	10.25	Put	Bond Future	1	55,000,000	0.00 Member	Sell
11:48:03	R209	On 04/11/2021	10.25	Put	Bond Future	1	25,000,000	0.00 Member	Sell
11:48:03	R209	On 04/11/2021	10.25	Put	Bond Future	1	25,000,000	0.00 Member	Buy
11:48:03	R209	On 04/11/2021	10.25	Put	Bond Future	1	25,000,000	0.00 Client	Buy
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:48:04	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:48:05	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:48:05	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:48:05	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
11:48:05	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:48:05	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>60</b>	<b>2,400,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>89</b>	<b>3,082,800,000</b>	<b>0.00</b>	