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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:49	R186	On 03/02/2022		Bond Future	1	1,200,000	0.00 Member	Buy
16:26:49	R186	On 03/02/2022		Bond Future	1	700,000	0.00 Member	Buy
16:26:49	R186	On 03/02/2022		Bond Future	1	14,000,000	0.00 Member	Sell
16:26:49	R186	On 03/02/2022		Bond Future	1	1,200,000	0.00 Member	Sell
16:38:11	R186	On 03/02/2022		Bond Future	1	1,200,000	0.00 Member	Sell
16:38:11	R186	On 03/02/2022		Bond Future	1	1,200,000	0.00 Client	Buy
17:43:27	R186	On 03/02/2022		Bond Future	1	500,000	0.00 Client	Buy
17:43:27	R186	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Sell
17:43:27	R186	On 03/02/2022		Bond Future	1	700,000	0.00 Member	Sell
17:43:27	R186	On 03/02/2022		Bond Future	1	500,000	0.00 Member	Sell
17:43:27	R186	On 03/02/2022		Bond Future	1	500,000	0.00 Member	Buy
17:43:27	R186	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Sell
17:43:27	R186	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Buy
17:43:27	R186	On 03/02/2022		Bond Future	1	600,000	0.00 Client	Buy
17:43:27	R186	On 03/02/2022		Bond Future	1	700,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:43:27	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
17:43:27	R186	On 03/02/2022			Bond Future	1	11,200,000	0.00 Member	Sell
17:43:27	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:43:27	R186	On 03/02/2022			Bond Future	1	11,200,000	0.00 Client	Buy
17:43:27	R186	On 03/02/2022			Bond Future	1	11,200,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>60,800,000</b>	<b>0.00</b>	
13:34:53	R2030	On 03/02/2022			Bond Future	1	8,700,000	0.00 Member	Sell
13:45:34	R2030	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
13:46:14	R2030	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
13:46:14	R2030	On 03/02/2022			Bond Future	1	7,200,000	0.00 Client	Buy
13:46:14	R2030	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Buy
13:46:14	R2030	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Sell
13:46:14	R2030	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:20:16	R2030	On 03/02/2022			Bond Future	1	3,700,000	0.00 Member	Buy
15:37:00	R2030	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:37:56	R2030	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Sell
15:37:56	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
15:37:56	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Sell
15:37:56	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
15:37:56	R2030	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Buy
15:37:56	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
15:37:56	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
15:37:56	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
16:26:49	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:26:49	R2030	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
17:37:06	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
17:37:06	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
17:37:06	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
17:37:06	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
17:37:06	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>24</b>	<b>52,400,000</b>	<b>0.00</b>	
15:46:09	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
15:46:09	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
15:49:08	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
15:49:08	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:26:49	R2032	On 03/02/2022			Bond Future	1	5,400,000	0.00 Member	Sell
16:26:49	R2032	On 03/02/2022			Bond Future	1	5,400,000	0.00 Member	Buy
17:40:57	R2032	On 03/02/2022			Bond Future	1	5,400,000	0.00 Member	Buy
17:40:57	R2032	On 03/02/2022			Bond Future	1	5,400,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>8</b>	<b>22,400,000</b>	<b>0.00</b>	
13:34:53	R2035	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
13:43:46	R2035	On 03/02/2022			Bond Future	1	4,300,000	0.00 Member	Buy
13:44:29	R2035	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Buy
13:44:29	R2035	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
13:44:29	R2035	On 03/02/2022			Bond Future	1	4,300,000	0.00 Client	Buy
13:44:29	R2035	On 03/02/2022			Bond Future	1	4,300,000	0.00 Member	Sell
13:44:29	R2035	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:20:56	R2035	On 03/02/2022			Bond Future	1	88,800,000	0.00 Member	Sell
15:45:47	R2035	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Buy
15:48:02	R2035	On 03/02/2022			Bond Future	1	72,000,000	0.00 Member	Sell
15:48:02	R2035	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Sell
15:48:02	R2035	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Sell
15:48:02	R2035	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Sell
15:48:02	R2035	On 03/02/2022			Bond Future	1	72,000,000	0.00 Member	Buy
15:48:02	R2035	On 03/02/2022			Bond Future	1	6,800,000	0.00 Client	Buy
15:48:02	R2035	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Buy
15:48:02	R2035	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Buy
15:48:02	R2035	On 03/02/2022			Bond Future	1	5,500,000	0.00 Member	Sell
15:48:02	R2035	On 03/02/2022			Bond Future	1	2,900,000	0.00 Client	Buy
15:48:02	R2035	On 03/02/2022			Bond Future	1	5,500,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:55	R2044	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
11:15:55	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
16:26:49	R2044	On 03/02/2022			Bond Future	1	8,900,000	0.00 Member	Sell
16:26:49	R2044	On 03/02/2022			Bond Future	1	8,900,000	0.00 Member	Buy
17:41:47	R2044	On 03/02/2022			Bond Future	1	8,900,000	0.00 Client	Sell
17:41:47	R2044	On 03/02/2022			Bond Future	1	8,900,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>19</b>	<b>54,800,000</b>	<b>0.00</b>	
15:20:16	R209	On 03/02/2022			Bond Future	1	238,200,000	0.00 Member	Buy
15:39:18	R209	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	6,400,000	0.00 Member	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	91,700,000	0.00 Client	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	119,500,000	0.00 Client	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	6,200,000	0.00 Client	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	91,700,000	0.00 Member	Buy
15:42:11	R209	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Buy
15:42:11	R209	On 03/02/2022			Bond Future	1	6,400,000	0.00 Client	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	2,100,000	0.00 Client	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	6,400,000	0.00 Member	Buy
15:42:11	R209	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
15:42:11	R209	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	119,500,000	0.00 Member	Buy
15:42:11	R209	On 03/02/2022			Bond Future	1	119,500,000	0.00 Member	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Buy
15:42:11	R209	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	3,700,000	0.00 Member	Buy
15:42:11	R209	On 03/02/2022			Bond Future	1	3,700,000	0.00 Client	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	3,700,000	0.00 Member	Sell
15:42:11	R209	On 03/02/2022			Bond Future	1	91,700,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>22</b>	<b>952,800,000</b>	<b>0.00</b>	

