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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:55:17	R186	On 05/05/2022		Bond Future	1	12,700,000	0.00 Member	Buy
8:55:17	R186	On 05/05/2022		Bond Future	1	12,700,000	0.00 Member	Sell
9:12:14	R186	On 05/05/2022		Bond Future	1	12,700,000	0.00 Member	Sell
9:12:14	R186	On 05/05/2022		Bond Future	1	12,700,000	0.00 Client	Buy
11:45:19	R186	On 05/05/2022		Bond Future	1	100,000,000	0.00 Member	Sell
11:45:19	R186	On 05/05/2022		Bond Future	1	100,000,000	0.00 Member	Buy
11:58:20	R186	On 05/05/2022		Bond Future	1	100,000,000	0.00 Client	Buy
11:58:20	R186	On 05/05/2022		Bond Future	1	100,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>450,800,000</b>	<b>0.00</b>	
12:50:26	R2035	On 05/05/2022		Bond Future	1	205,700,000	0.00 Member	Buy
12:50:26	R2035	On 05/05/2022		Bond Future	1	205,700,000	0.00 Member	Sell
12:59:59	R2035	On 05/05/2022		Bond Future	1	21,300,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:59:59	R2035	On 05/05/2022			Bond Future	1	205,700,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	23,800,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	8,500,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	24,100,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	12,100,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	12,100,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	15,900,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	4,300,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	10,100,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	10,100,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	4,400,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	23,800,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	10,100,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	74,000,000	0.00 Member	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	21,300,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	24,100,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	4,300,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	74,000,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	74,000,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	4,400,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	4,400,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	15,900,000	0.00 Member	Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	24,100,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	4,300,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	21,300,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	23,800,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	12,100,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	15,900,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Buy
13:56:48	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:48	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>39</b>	<b>1,234,200,000</b>	<b>0.00</b>	
12:36:26	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
12:36:26	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
12:50:26	R2044	On 05/05/2022			Bond Future	1	194,200,000	0.00 Member	Sell
12:50:26	R2044	On 05/05/2022			Bond Future	1	194,200,000	0.00 Member	Buy
12:59:49	R2044	On 05/05/2022			Bond Future	1	22,700,000	0.00 Member	Sell
12:59:49	R2044	On 05/05/2022			Bond Future	1	194,200,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	22,700,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	25,700,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	10,800,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	25,700,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	17,000,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	9,100,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	25,700,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	78,900,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	78,900,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	10,800,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	17,000,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	10,800,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	22,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	78,900,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	17,000,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Client	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Sell
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
13:58:48	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Sell
15:53:07	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Sell
15:53:07	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>40</b>	<b>1,173,200,000</b>	<b>0.00</b>	
15:57:38	R213	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
15:57:38	R213	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:10:29	R213	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:10:29	R213	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>91</b>	<b>2,859,000,000</b>	<b>0.00</b>	