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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:21	R186	On 03/11/2022		Bond Future	1	2,000,000	0.00 Member	Sell
13:20:15	R186	On 03/11/2022		Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
12:58:55	R2023	On 03/11/2022		Bond Future	1	12,600,000	0.00 Member	Sell
15:23:56	R2023	On 03/11/2022		Bond Future	1	12,600,000	0.00 Member	Buy
15:24:23	R2023	On 03/11/2022		Bond Future	1	12,600,000	0.00 Member	Sell
15:24:23	R2023	On 03/11/2022		Bond Future	1	12,600,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>					<b>4</b>	<b>50,400,000</b>	<b>0.00</b>	
14:55:58	R2030	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Sell
14:55:58	R2030	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:00:02	R2030	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
15:00:02	R2030	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
15:08:21	R2030	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
15:08:21	R2030	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
15:41:34	R2030	On 03/11/2022			Bond Future	1	7,800,000	0.00 Member	Sell
16:01:57	R2030	On 03/11/2022			Bond Future	1	7,800,000	0.00 Client	Buy
17:05:25	R2030	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
17:05:25	R2030	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>20,800,000</b>	<b>0.00</b>	
13:08:37	R2032	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Sell
13:08:37	R2032	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Buy
13:08:58	R2032	On 03/11/2022			Bond Future	1	1,900,000	0.00 Client	Sell
13:08:58	R2032	On 03/11/2022			Bond Future	1	1,900,000	0.00 Client	Buy
13:09:19	R2032	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
13:09:19	R2032	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
15:43:14	R2032	On 03/11/2022	11.45	Put	Bond Future	1	100,000	0.00 Client	Buy
15:43:14	R2032	On 03/11/2022	11.45	Put	Bond Future	1	100,000	0.00 Client	Sell
16:20:09	R2032	On 03/11/2022	11.45	Put	Bond Future	1	400,000	0.00 Client	Buy
16:20:09	R2032	On 03/11/2022	11.45	Put	Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>11,200,000</b>	<b>0.00</b>	
12:58:10	R2035	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Sell
12:58:10	R2035	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Buy
12:58:50	R2035	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Sell
12:58:50	R2035	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
14:53:25	R2044	On 03/11/2022			Bond Future	1	22,000,000	0.00 Member	Sell
14:53:25	R2044	On 03/11/2022			Bond Future	1	22,000,000	0.00 Member	Buy
16:05:52	R2044	On 03/11/2022			Bond Future	1	22,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:05:52	R2044	On 03/11/2022		Bond Future	1	22,000,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>					<b>4</b>	<b>88,000,000</b>	<b>0.00</b>	
10:55:40	R2048	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Buy
12:09:17	R2048	On 03/11/2022		Bond Future	1	300,000	0.00 Client	Sell
12:26:20	R2048	On 03/11/2022		Bond Future	1	3,900,000	0.00 Member	Buy
12:26:20	R2048	On 03/11/2022		Bond Future	1	3,900,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>					<b>4</b>	<b>8,400,000</b>	<b>0.00</b>	
10:29:21	R213	On 03/11/2022		Bond Future	1	1,700,000	0.00 Member	Sell
13:15:11	R213	On 03/11/2022		Bond Future	1	1,700,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>3,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>40</b>	<b>194,200,000</b>	<b>0.00</b>	