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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:36	R186	On 05/08/2021		Bond Future	1	50,000,000	0.00 Member	Sell
16:50:59	R186	On 05/08/2021		Bond Future	1	50,000,000	0.00 Member	Buy
16:52:37	R186	On 05/08/2021		Bond Future	1	50,000,000	0.00 Member	Sell
16:52:37	R186	On 05/08/2021		Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>200,000,000</b>	<b>0.00</b>	
16:22:36	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Sell
16:51:31	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Buy
16:52:27	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Sell
16:52:27	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>					<b>4</b>	<b>100,000,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:29:16	R2037	On 05/08/2021			Bond Future	1	34,600,000	0.00 Member	Buy
8:29:16	R2037	On 05/08/2021			Bond Future	1	34,600,000	0.00 Client	Sell
8:29:16	R2037	On 05/08/2021			Bond Future	1	90,500,000	0.00 Member	Buy
8:29:16	R2037	On 05/08/2021			Bond Future	1	90,500,000	0.00 Client	Sell
8:29:16	R2037	On 05/08/2021			Bond Future	1	34,600,000	0.00 Member	Sell
8:29:16	R2037	On 05/08/2021			Bond Future	1	90,500,000	0.00 Member	Sell
8:29:16	R2037	On 05/08/2021			Bond Future	1	90,500,000	0.00 Client	Buy
8:29:16	R2037	On 05/08/2021			Bond Future	1	34,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>8</b>	<b>500,400,000</b>	<b>0.00</b>	
13:08:49	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
13:08:49	R212	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
16:14:14	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
16:14:14	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
16:14:14	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
16:14:14	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
16:14:14	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>7</b>	<b>8,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>23</b>	<b>808,400,000</b>	<b>0.00</b>	