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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:10:44	R186	On 03/02/2022		Bond Future	1	100,000,000	0.00 Member	Sell
8:10:44	R186	On 03/02/2022		Bond Future	1	100,000,000	0.00 Member	Buy
17:04:25	R186	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Buy
17:22:27	R186	On 03/02/2022		Bond Future	1	300,000	0.00 Member	Sell
17:23:56	R186	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Buy
17:23:56	R186	On 03/02/2022		Bond Future	1	600,000	0.00 Client	Sell
17:23:56	R186	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Sell
17:23:56	R186	On 03/02/2022		Bond Future	1	300,000	0.00 Member	Buy
17:23:56	R186	On 03/02/2022		Bond Future	1	300,000	0.00 Client	Sell
Total for R186 Bond Future					9	203,600,000	0.00	
8:09:56	R2030	On 03/02/2022		Bond Future	1	100,000,000	0.00 Member	Buy
8:09:56	R2030	On 03/02/2022		Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:55:52	R2030	On 03/02/2022			Bond Future	1	83,700,000	0.00 Member	Sell
13:58:33	R2030	On 03/02/2022			Bond Future	1	4,400,000	0.00 Member	Buy
13:59:36	R2030	On 03/02/2022			Bond Future	1	73,700,000	0.00 Member	Buy
13:59:36	R2030	On 03/02/2022			Bond Future	1	73,700,000	0.00 Client	Buy
13:59:36	R2030	On 03/02/2022			Bond Future	1	73,700,000	0.00 Member	Sell
13:59:37	R2030	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
13:59:37	R2030	On 03/02/2022			Bond Future	1	4,400,000	0.00 Client	Buy
13:59:37	R2030	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Buy
13:59:37	R2030	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Buy
13:59:37	R2030	On 03/02/2022			Bond Future	1	4,400,000	0.00 Member	Sell
15:30:43	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
15:49:33	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
Total for R2030 Bond Future						14	535,400,000	0.00	
8:10:22	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Buy
8:10:22	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Sell
Total for R2040 Bond Future						2	400,000,000	0.00	
8:10:29	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
8:10:29	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
Total for R2044 Bond Future						2	500,000,000	0.00	
8:10:52	R2048	On 03/02/2022			Bond Future	1	500,000,000	0.00 Member	Buy
8:10:52	R2048	On 03/02/2022			Bond Future	1	500,000,000	0.00 Member	Sell
15:30:43	R2048	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:51:15	R2048	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:52:12	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
15:52:12	R2048	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
15:52:12	R2048	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:52:12	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
15:52:12	R2048	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:52:12	R2048	On 03/02/2022		Bond Future	1	1,400,000	0.00 Client	Buy
15:52:12	R2048	On 03/02/2022		Bond Future	1	400,000	0.00 Member	Sell
15:52:12	R2048	On 03/02/2022		Bond Future	1	500,000	0.00 Member	Sell
Total for R2048 Bond Future					12	1,009,200,000	0.00	
Grand Total for all Instruments					39	2,648,200,000	0.00	