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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
18:17:22	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Sell
18:17:22	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,100,000	0.00 Member	Buy
18:17:23	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Sell
18:17:23	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Buy
18:17:23	5Y STND	On 21/12/2021		Interest Rate Swap	1	100,000	0.00 Client	Sell
18:17:23	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,100,000	0.00 Member	Buy
18:17:23	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,100,000	0.00 Member	Sell
<b>Total for 5Y STND Interest Rate Swap</b>					<b>7</b>	<b>30,400,000</b>	<b>0.00</b>	
12:09:08	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Sell
12:43:16	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>	
12:28:42	R186	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
12:41:01	R186	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
12:42:14	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
12:42:14	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
12:42:14	R186	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
12:42:14	R186	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
12:42:14	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
15:35:03	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Sell
15:35:03	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>9</b>	<b>6,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>18</b>	<b>36,460,000</b>	<b>0.00</b>	