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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/01/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:50	R186	On 03/02/2022		Bond Future	1	1,500,000	0.00 Client	Buy
16:56:50	R186	On 03/02/2022		Bond Future	1	1,500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>3,000,000</b>	<b>0.00</b>	
16:09:04	R2023	On 03/02/2022		Bond Future	1	1,600,000	0.00 Client	Sell
16:09:04	R2023	On 03/02/2022		Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>					<b>2</b>	<b>3,200,000</b>	<b>0.00</b>	
16:07:27	R2035	On 03/02/2022		Bond Future	1	2,500,000	0.00 Member	Sell
16:07:27	R2035	On 03/02/2022		Bond Future	1	2,500,000	0.00 Member	Buy
16:26:23	R2035	On 03/02/2022		Bond Future	1	2,500,000	0.00 Member	Sell
16:26:23	R2035	On 03/02/2022		Bond Future	1	2,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:29	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:32:29	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
17:32:29	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
17:32:29	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
17:32:29	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>9</b>	<b>15,000,000</b>	<b>0.00</b>	
16:07:27	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
16:07:27	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Buy
16:26:15	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
16:26:15	R2037	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Buy
17:29:28	R2037	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
17:29:28	R2037	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
17:29:28	R2037	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Sell
17:29:28	R2037	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
17:29:28	R2037	On 03/02/2022			Bond Future	1	2,100,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>9</b>	<b>15,600,000</b>	<b>0.00</b>	
15:42:17	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
15:42:17	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
16:07:27	R2040	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Sell
16:07:27	R2040	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Buy
16:26:31	R2040	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Sell
16:26:31	R2040	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Buy
16:50:32	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Sell
16:50:32	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
17:34:17	R2040	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:34:17	R2040	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
17:34:17	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
17:34:17	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
17:34:17	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>							<b>13</b>	<b>26,200,000</b>	<b>0.00</b>	
16:23:38	R214	On 03/02/2022			Bond Future	1	1,200,000	0.00	Client	Sell
16:23:38	R214	On 03/02/2022			Bond Future	1	1,200,000	0.00	Client	Buy
<b>Total for R214 Bond Future</b>							<b>2</b>	<b>2,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>							<b>37</b>	<b>65,400,000</b>	<b>0.00</b>	