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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:15:28	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
10:15:28	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
Total for R186 Bond Future					2	200,000	0.00	
10:15:01	R2037	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
10:15:01	R2037	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
17:28:42	R2037	On 04/08/2022		Bond Future	1	15,800,000	0.00 Member	Buy
17:42:43	R2037	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Sell
17:44:34	R2037	On 04/08/2022		Bond Future	1	15,400,000	0.00 Member	Sell
17:44:34	R2037	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
17:44:34	R2037	On 04/08/2022		Bond Future	1	100,000	0.00 Client	Sell
17:44:34	R2037	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
17:44:34	R2037	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:44:34	R2037	On 04/08/2022			Bond Future	1	15,400,000	0.00 Client	Sell
17:44:34	R2037	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
17:44:34	R2037	On 04/08/2022			Bond Future	1	15,400,000	0.00 Member	Buy
Total for R2037 Bond Future						12	63,600,000	0.00	
17:28:42	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:43:32	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
Total for R2040 Bond Future						2	200,000	0.00	
10:59:42	R213	On 04/08/2022			Bond Future	1	12,800,000	0.00 Member	Sell
12:01:37	R213	On 04/08/2022			Bond Future	1	12,800,000	0.00 Client	Buy
Total for R213 Bond Future						2	25,600,000	0.00	
17:28:42	R214	On 04/08/2022			Bond Future	1	12,300,000	0.00 Member	Buy
17:41:54	R214	On 04/08/2022			Bond Future	1	12,300,000	0.00 Client	Sell
Total for R214 Bond Future						2	24,600,000	0.00	
Grand Total for all Instruments						20	114,200,000	0.00	