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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/12/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:27	R2030	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Buy
11:19:27	R2030	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Sell
12:21:41	R2030	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Buy
12:21:41	R2030	On 04/02/2021			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R2030 Bond Future						4	6,000,000	0.00	
11:25:20	R2037	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Sell
11:25:20	R2037	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Buy
12:23:30	R2037	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Sell
12:23:30	R2037	On 04/02/2021			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R2037 Bond Future						4	18,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					8	24,000,000	0.00	