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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:10	I2025	On 02/02/2023		Bond Future	1	16,100,000	0.00 Member	Buy
10:50:23	I2025	On 02/02/2023		Bond Future	1	16,100,000	0.00 Client	Sell
Total for I2025 Bond Future					2	32,200,000	0.00	
9:52:10	R202	On 02/02/2023		Bond Future	1	7,700,000	0.00 Member	Buy
10:49:32	R202	On 02/02/2023		Bond Future	1	7,700,000	0.00 Client	Sell
Total for R202 Bond Future					2	15,400,000	0.00	
14:41:05	R2044	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Sell
15:39:37	R2044	On 02/02/2023		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
Total for R2044 Bond Future						2	1,000,000	0.00	
14:41:05	R2048	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
15:40:48	R2048	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Buy
Total for R2048 Bond Future						2	800,000	0.00	
Grand Total for all Instruments						8	49,400,000	0.00	