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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:13:23	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Sell
9:18:35	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Buy
9:40:11	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Buy
9:40:11	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Client	Sell
Total for R186 Bond Future					4	2,000,000	0.00	
9:00:02	R2040	On 02/02/2023		Bond Future	1	100,000	0.00 Client	Buy
9:00:02	R2040	On 02/02/2023		Bond Future	1	100,000	0.00 Client	Sell
Total for R2040 Bond Future					2	200,000	0.00	
9:34:14	R2044	On 02/02/2023		Bond Future	1	8,200,000	0.00 Member	Buy
10:30:11	R2044	On 02/02/2023		Bond Future	1	3,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:44	R2044	On 02/02/2023		Bond Future	1	4,800,000	0.00 Member	Buy
10:30:44	R2044	On 02/02/2023		Bond Future	1	4,800,000	0.00 Client	Sell
10:30:44	R2044	On 02/02/2023		Bond Future	1	3,400,000	0.00 Client	Sell
10:30:44	R2044	On 02/02/2023		Bond Future	1	4,800,000	0.00 Member	Sell
10:30:44	R2044	On 02/02/2023		Bond Future	1	3,400,000	0.00 Member	Buy
Total for R2044 Bond Future					7	32,800,000	0.00	
Grand Total for all Instruments					13	35,000,000	0.00	