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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:39:13	I2025	On 04/02/2021		Bond Future	1	11,100,000	0.00 Member	Sell
11:13:24	I2025	On 04/02/2021		Bond Future	1	11,100,000	0.00 Client	Buy
Total for I2025 Bond Future					2	22,200,000	0.00	
9:57:31	R186	On 04/02/2021		Bond Future	1	1,700,000	0.00 Member	Sell
10:16:03	R186	On 04/02/2021		Bond Future	1	1,700,000	0.00 Client	Buy
Total for R186 Bond Future					2	3,400,000	0.00	
15:24:20	R2040	On 04/02/2021		Bond Future	1	15,000,000	0.00 Member	Buy
16:09:59	R2040	On 04/02/2021		Bond Future	1	15,000,000	0.00 Member	Sell
16:13:52	R2040	On 04/02/2021		Bond Future	1	15,000,000	0.00 Client	Sell
16:13:52	R2040	On 04/02/2021		Bond Future	1	15,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2040 Bond Future				4	60,000,000		0.00
	Grand Total for all Instruments				8	85,600,000		0.00