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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:53	R2030	On 03/02/2022		Bond Future	1	300,000	0.00 Member	Sell
12:49:13	R2030	On 03/02/2022		Bond Future	1	300,000	0.00 Client	Buy
Total for R2030 Bond Future					2	600,000	0.00	
12:56:58	R2032	On 03/02/2022		Bond Future	1	69,200,000	0.00 Member	Sell
12:56:58	R2032	On 03/02/2022		Bond Future	1	69,200,000	0.00 Member	Buy
13:14:45	R2032	On 03/02/2022		Bond Future	1	69,200,000	0.00 Member	Buy
13:14:45	R2032	On 03/02/2022		Bond Future	1	69,200,000	0.00 Client	Sell
Total for R2032 Bond Future					4	276,800,000	0.00	
9:50:45	R2040	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Sell
9:50:45	R2040	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:22:25	R2040	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
12:22:25	R2040	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2040 Bond Future						4	4,000,000	0.00	
Grand Total for all Instruments						10	281,400,000	0.00	