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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:29	ALBI	On 05/11/2020		Index Future	1	20,000	0.00 Member	Sell
10:36:29	ALBI	On 05/11/2020		Index Future	1	20,000	0.00 Member	Buy
10:50:54	ALBI	On 05/11/2020		Index Future	1	20,000	0.00 Member	Buy
10:50:54	ALBI	On 05/11/2020		Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future					4	80,000	0.00	
14:12:28	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
14:12:28	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					2	20,000	0.00	
11:13:29	R186	On 06/08/2020		Bond Future	1	1,500,000	0.00 Member	Sell
11:13:29	R186	On 06/08/2020		Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:18:52	R186	On 06/08/2020		Bond Future	1	1,500,000	0.00 Member	Buy
11:18:52	R186	On 06/08/2020		Bond Future	1	1,500,000	0.00 Client	Sell
14:25:15	R186	On 06/08/2020		Bond Future	1	1,900,000	0.00 Member	Buy
14:25:15	R186	On 06/08/2020		Bond Future	1	1,900,000	0.00 Member	Sell
15:51:05	R186	On 06/08/2020		Bond Future	1	1,900,000	0.00 Member	Sell
15:51:05	R186	On 06/08/2020		Bond Future	1	1,900,000	0.00 Client	Buy
Total for R186 Bond Future					8	13,600,000	0.00	
Grand Total for all Instruments					14	13,700,000	0.00	