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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:39:56	GOVI	On 06/02/2020		GOVI	1	20,000	0.00 Member	Buy
11:39:56	GOVI	On 06/02/2020		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					2	40,000	0.00	
11:41:00	R2032	On 06/02/2020		Bond Future	1	101,300,000	0.00 Member	Buy
11:41:00	R2032	On 06/02/2020		Bond Future	1	101,300,000	0.00 Member	Sell
Total for R2032 Bond Future					2	202,600,000	0.00	
11:41:00	R2048	On 06/02/2020		Bond Future	1	27,400,000	0.00 Member	Sell
11:41:00	R2048	On 06/02/2020		Bond Future	1	27,400,000	0.00 Member	Buy
Total for R2048 Bond Future					2	54,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					6	257,440,000		0.00
