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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:16	IGOV	On 05/11/2020		Index Future	1	950,000	0.00 Member	Buy
16:10:07	IGOV	On 05/11/2020		Index Future	1	950,000	0.00 Member	Sell
16:11:00	IGOV	On 05/11/2020		Index Future	1	950,000	0.00 Member	Buy
16:11:00	IGOV	On 05/11/2020		Index Future	1	950,000	0.00 Client	Sell
Total for IGOV Index Future					4	3,800,000	0.00	
10:15:33	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
10:18:04	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
10:20:08	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
10:20:08	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future					4	4,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:20:15	R2037	On 05/11/2020		Bond Future	1	74,400,000	0.00 Member	Buy
11:20:15	R2037	On 05/11/2020		Bond Future	1	74,400,000	0.00 Member	Sell
Total for R2037 Bond Future					2	148,800,000	0.00	
Grand Total for all Instruments					10	156,600,000	0.00	