



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:24:41	R186	On 07/05/2020		Bond Future	1	11,500,000	0.00 Member	Sell
8:24:41	R186	On 07/05/2020		Bond Future	1	6,000,000	0.00 Member	Buy
8:54:30	R186	On 07/05/2020		Bond Future	1	5,500,000	0.00 Member	Buy
8:54:30	R186	On 07/05/2020		Bond Future	1	5,500,000	0.00 Client	Buy
8:54:30	R186	On 07/05/2020		Bond Future	1	5,500,000	0.00 Member	Sell
8:54:30	R186	On 07/05/2020		Bond Future	1	6,000,000	0.00 Member	Sell
8:54:30	R186	On 07/05/2020		Bond Future	1	6,000,000	0.00 Client	Buy
9:32:50	R186	On 07/05/2020		Bond Future	1	800,000	0.00 Member	Buy
9:32:50	R186	On 07/05/2020		Bond Future	1	22,000,000	0.00 Client	Sell
9:34:37	R186	On 07/05/2020		Bond Future	1	21,200,000	0.00 Client	Buy
9:34:37	R186	On 07/05/2020		Bond Future	1	21,200,000	0.00 Member	Sell
9:34:37	R186	On 07/05/2020		Bond Future	1	21,200,000	0.00 Member	Buy
9:35:28	R186	On 07/05/2020		Bond Future	1	800,000	0.00 Client	Buy
9:35:28	R186	On 07/05/2020		Bond Future	1	800,000	0.00 Member	Sell
10:31:23	R186	On 07/05/2020		Bond Future	1	2,300,000	0.00 Member	Sell
10:31:23	R186	On 07/05/2020		Bond Future	1	2,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:48:11	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:48:11	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:42:38	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:42:38	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R186 Bond Future						20	146,600,000	0.00	
11:15:38	R2023	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Buy
11:15:38	R2023	On 07/05/2020			Bond Future	1	273,500,000	0.00 Member	Sell
11:52:16	R2023	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
11:52:16	R2023	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Buy
11:52:16	R2023	On 07/05/2020			Bond Future	1	2,800,000	0.00 Client	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	28,800,000	0.00 Client	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	30,300,000	0.00 Member	Sell
11:52:17	R2023	On 07/05/2020			Bond Future	1	30,300,000	0.00 Member	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	123,400,000	0.00 Member	Sell
11:52:17	R2023	On 07/05/2020			Bond Future	1	123,400,000	0.00 Member	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	74,200,000	0.00 Member	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	30,300,000	0.00 Client	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	14,000,000	0.00 Client	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Sell
11:52:17	R2023	On 07/05/2020			Bond Future	1	74,200,000	0.00 Client	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	28,800,000	0.00 Member	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	123,400,000	0.00 Client	Buy
11:52:17	R2023	On 07/05/2020			Bond Future	1	28,800,000	0.00 Member	Sell
11:52:17	R2023	On 07/05/2020			Bond Future	1	74,200,000	0.00 Member	Sell
Total for R2023 Bond Future						19	1,094,000,000	0.00	
10:22:00	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
10:22:00	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
10:22:00	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
10:22:00	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
10:22:01	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
10:22:01	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:31:23	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
10:31:23	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
10:37:24	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
10:37:24	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
10:44:58	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
10:44:58	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
15:02:30	R2030	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:02:30	R2030	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
15:42:54	R2030	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:42:54	R2030	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Sell
16:32:50	R2030	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Sell
16:32:50	R2030	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Buy
16:41:52	R2030	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Buy
16:41:52	R2030	On 07/05/2020			Bond Future	1	4,200,000	0.00 Client	Buy
16:41:52	R2030	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Sell
16:41:53	R2030	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Sell
16:41:53	R2030	On 07/05/2020			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2030 Bond Future						23	51,800,000	0.00	
10:37:13	R2032	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Buy
10:37:13	R2032	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Sell
12:50:23	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
12:50:23	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
12:50:23	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
12:50:23	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:37:39	R2032	On 07/05/2020			Bond Future	1	19,000,000	0.00 Client	Sell
15:37:39	R2032	On 07/05/2020			Bond Future	1	19,000,000	0.00 Member	Buy
16:32:50	R2032	On 07/05/2020			Bond Future	1	127,900,000	0.00 Member	Buy
16:32:50	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
16:47:12	R2032	On 07/05/2020			Bond Future	1	12,800,000	0.00 Member	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	12,800,000	0.00 Client	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
16:47:12	R2032	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
16:47:12	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
16:47:12	R2032	On 07/05/2020			Bond Future	1	12,800,000	0.00 Member	Buy
16:47:12	R2032	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
16:47:12	R2032	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,900,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	25,700,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	51,300,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	8,300,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,200,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	6,000,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,200,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	25,700,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	51,300,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,200,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	51,300,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	25,700,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:47:13	R2032	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
16:47:13	R2032	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Sell
16:47:14	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
16:47:14	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
Total for R2032 Bond Future						57	570,200,000	0.00	
10:37:13	R2035	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Buy
10:37:13	R2035	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
10:51:24	R2035	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
10:51:24	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
10:51:24	R2035	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
10:51:24	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
10:51:24	R2035	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
10:51:24	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
10:51:24	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
10:51:24	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
12:51:22	R2035	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
12:51:22	R2035	On 07/05/2020			Bond Future	1	1,100,000	0.00 Client	Buy
12:51:22	R2035	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Sell
12:51:22	R2035	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
12:51:22	R2035	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
12:51:22	R2035	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell
Total for R2035 Bond Future						17	16,400,000	0.00	
10:37:13	R2037	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Buy
10:37:13	R2037	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Sell
10:52:56	R2037	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Buy
10:52:56	R2037	On 07/05/2020			Bond Future	1	10,200,000	0.00 Client	Sell
11:15:38	R2037	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Buy
11:15:38	R2037	On 07/05/2020			Bond Future	1	150,700,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	34,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	15,900,000	0.00 Member	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	22,200,000	0.00 Member	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	9,700,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	9,700,000	0.00 Member	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	15,900,000	0.00 Client	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	22,200,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	34,700,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	9,700,000	0.00 Client	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	22,200,000	0.00 Client	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	21,000,000	0.00 Client	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	15,900,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	3,700,000	0.00 Client	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Sell
11:36:18	R2037	On 07/05/2020			Bond Future	1	5,300,000	0.00 Client	Buy
11:36:18	R2037	On 07/05/2020			Bond Future	1	34,700,000	0.00 Client	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	19,100,000	0.00 Client	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	8,000,000	0.00 Client	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	19,100,000	0.00 Member	Sell
11:36:19	R2037	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Sell
11:36:19	R2037	On 07/05/2020			Bond Future	1	7,900,000	0.00 Member	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	19,100,000	0.00 Member	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	7,900,000	0.00 Client	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
11:36:19	R2037	On 07/05/2020			Bond Future	1	7,900,000	0.00 Member	Sell
11:36:19	R2037	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
13:03:53	R2037	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
13:03:53	R2037	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:03:53	R2037	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
13:03:53	R2037	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Buy
13:03:53	R2037	On 07/05/2020			Bond Future	1	4,100,000	0.00 Client	Sell
13:03:53	R2037	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
13:03:53	R2037	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
13:03:53	R2037	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
13:03:53	R2037	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
13:03:53	R2037	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Sell
15:37:39	R2037	On 07/05/2020			Bond Future	1	35,000,000	0.00 Client	Buy
15:37:39	R2037	On 07/05/2020			Bond Future	1	35,000,000	0.00 Member	Sell
Total for R2037 Bond Future						53	726,000,000	0.00	
11:58:59	R2040	On 07/05/2020			Bond Future	1	5,800,000	0.00 Member	Buy
11:58:59	R2040	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
12:16:49	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
12:16:49	R2040	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
12:16:49	R2040	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:16:49	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
12:16:49	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
12:16:49	R2040	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
12:16:49	R2040	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
12:16:49	R2040	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
12:16:49	R2040	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
13:19:36	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
13:19:36	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
Total for R2040 Bond Future						13	19,800,000	0.00	
15:37:39	R2044	On 07/05/2020			Bond Future	1	16,000,000	0.00 Client	Sell
15:37:39	R2044	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Buy
16:08:17	R2044	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Buy
16:08:17	R2044	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Sell
16:27:24	R2044	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Buy
16:27:24	R2044	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:28	R2044	On 07/05/2020			Bond Future	1	28,800,000	0.00 Member	Buy
16:38:28	R2044	On 07/05/2020			Bond Future	1	28,800,000	0.00 Member	Sell
16:52:51	R2044	On 07/05/2020			Bond Future	1	19,200,000	0.00 Member	Sell
16:52:51	R2044	On 07/05/2020			Bond Future	1	28,800,000	0.00 Member	Buy
17:09:43	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	19,200,000	0.00 Member	Buy
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	1,100,000	0.00 Client	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:09:43	R2044	On 07/05/2020			Bond Future	1	19,200,000	0.00 Client	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:09:43	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:09:43	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Sell
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:09:43	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:14:40	R2044	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Sell
17:14:40	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
17:14:40	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:14:40	R2044	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:14:40	R2044	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:14:40	R2044	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
17:14:40	R2044	On 07/05/2020			Bond Future	1	5,700,000	0.00 Client	Buy
17:14:40	R2044	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2044 Bond Future						35	265,400,000	0.00	
10:37:13	R2048	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
10:37:13	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
10:49:11	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
10:49:11	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:49:11	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
10:49:11	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
10:49:11	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
10:49:11	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
10:49:11	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
10:49:11	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
10:49:11	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
13:19:36	R2048	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
13:19:36	R2048	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Buy
16:12:22	R2048	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Sell
16:12:22	R2048	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Buy
16:27:06	R2048	On 07/05/2020			Bond Future	1	5,800,000	0.00 Member	Sell
16:27:06	R2048	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Buy
16:32:50	R2048	On 07/05/2020			Bond Future	1	255,800,000	0.00 Member	Buy
16:32:50	R2048	On 07/05/2020			Bond Future	1	103,700,000	0.00 Member	Sell
16:38:28	R2048	On 07/05/2020			Bond Future	1	29,100,000	0.00 Member	Sell
16:38:28	R2048	On 07/05/2020			Bond Future	1	29,100,000	0.00 Member	Buy
16:39:01	R2048	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	126,400,000	0.00 Member	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	10,900,000	0.00 Client	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	103,700,000	0.00 Member	Buy
16:39:01	R2048	On 07/05/2020			Bond Future	1	6,400,000	0.00 Member	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
16:39:01	R2048	On 07/05/2020			Bond Future	1	126,400,000	0.00 Member	Buy
16:39:01	R2048	On 07/05/2020			Bond Future	1	3,700,000	0.00 Client	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	6,400,000	0.00 Member	Buy
16:39:01	R2048	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Buy
16:39:01	R2048	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Buy
16:39:01	R2048	On 07/05/2020			Bond Future	1	4,700,000	0.00 Client	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	103,700,000	0.00 Client	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	126,400,000	0.00 Client	Sell
16:39:01	R2048	On 07/05/2020			Bond Future	1	6,400,000	0.00 Client	Sell
16:53:33	R2048	On 07/05/2020			Bond Future	1	19,500,000	0.00 Member	Buy
16:53:33	R2048	On 07/05/2020			Bond Future	1	29,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:11:00	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Sell
17:11:00	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:11:00	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:11:01	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:11:01	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
17:11:01	R2048	On 07/05/2020			Bond Future	1	5,800,000	0.00 Member	Buy
17:11:01	R2048	On 07/05/2020			Bond Future	1	5,800,000	0.00 Client	Sell
17:11:01	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:13:25	R2048	On 07/05/2020			Bond Future	1	19,500,000	0.00 Client	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
17:13:25	R2048	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:13:25	R2048	On 07/05/2020			Bond Future	1	1,100,000	0.00 Client	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	19,500,000	0.00 Member	Sell
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
17:13:25	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
Total for R2048 Bond Future						65	1,265,200,000	0.00	
11:58:59	R214	On 07/05/2020			Bond Future	1	6,600,000	0.00 Member	Buy
11:58:59	R214	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
12:17:50	R214	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
12:17:50	R214	On 07/05/2020			Bond Future	1	4,500,000	0.00 Client	Sell
12:17:50	R214	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Sell
12:17:50	R214	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
12:17:50	R214	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
12:17:50	R214	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:36	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
13:19:36	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
13:19:36	R214	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Sell
13:19:36	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
13:19:36	R214	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
13:19:36	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
Total for R214 Bond Future						14	25,000,000	0.00	
Grand Total for all Instruments						316	4,180,400,000	0.00	