



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:39:52	ALBI	On 06/08/2020		Index Future	1	120,000	0.00 Member	Buy
8:39:52	ALBI	On 06/08/2020		Index Future	1	120,000	0.00 Member	Sell
8:49:17	ALBI	On 06/08/2020		Index Future	1	120,000	0.00 Member	Sell
8:49:17	ALBI	On 06/08/2020		Index Future	1	120,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>480,000</b>	<b>0.00</b>	
15:33:53	ES33	On 07/05/2020		Bond Future	1	35,000,000	0.00 Member	Buy
15:33:53	ES33	On 06/08/2020		Bond Future	1	35,000,000	0.00 Member	Sell
15:33:53	ES33	On 06/08/2020		Bond Future	1	35,000,000	0.00 Member	Buy
15:33:53	ES33	On 07/05/2020		Bond Future	1	35,000,000	0.00 Member	Sell
15:59:02	ES33	On 07/05/2020		Bond Future	1	35,000,000	0.00 Client	Sell
15:59:02	ES33	On 07/05/2020		Bond Future	1	35,000,000	0.00 Member	Buy
15:59:48	ES33	On 06/08/2020		Bond Future	1	35,000,000	0.00 Member	Sell
15:59:48	ES33	On 06/08/2020		Bond Future	1	35,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for ES33 Bond Future</b>						<b>8</b>	<b>280,000,000</b>	<b>0.00</b>	
15:33:53	ES42	On 06/08/2020			Bond Future	1	491,900,000	0.00 Member	Sell
15:33:53	ES42	On 07/05/2020			Bond Future	1	491,900,000	0.00 Member	Buy
15:33:53	ES42	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:33:53	ES42	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:16:10	ES42	On 07/05/2020			Bond Future	1	93,000,000	0.00 Client	Sell
16:16:10	ES42	On 07/05/2020			Bond Future	1	93,000,000	0.00 Member	Sell
16:16:10	ES42	On 07/05/2020			Bond Future	1	93,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	42,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	82,000,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	40,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	61,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	48,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	61,000,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	48,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	40,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	61,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	82,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	82,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	40,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	71,500,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	71,500,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	42,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	12,400,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:16:11	ES42	On 07/05/2020			Bond Future	1	48,000,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	42,000,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	40,000,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:16:11	ES42	On 07/05/2020			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
16:16:11	ES42	On 07/05/2020			Bond Future	1	71,500,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	40,000,000	0.00 Client	Sell
16:16:11	ES42	On 07/05/2020			Bond Future	1	40,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	93,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	93,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	82,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	71,500,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	48,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	71,500,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	61,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	61,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	61,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	82,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	42,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	12,400,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	48,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	42,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	42,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	82,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	93,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	12,400,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	12,400,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	71,500,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
16:19:07	ES42	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:19:07	ES42	On 06/08/2020			Bond Future	1	48,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for ES42 Bond Future</b>						<b>68</b>	<b>3,935,200,000</b>	<b>0.00</b>	
13:41:01	I2025	On 07/05/2020			Bond Future	1	56,300,000	0.00 Member	Buy
13:41:01	I2025	On 06/08/2020			Bond Future	1	56,000,000	0.00 Member	Sell
13:41:01	I2025	On 06/08/2020			Bond Future	1	16,700,000	0.00 Member	Buy
13:41:01	I2025	On 07/05/2020			Bond Future	1	34,300,000	0.00 Member	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	3,100,000	0.00 Client	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Buy
14:30:36	I2025	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	16,800,000	0.00 Member	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	16,800,000	0.00 Client	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	2,100,000	0.00 Client	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Buy
14:30:36	I2025	On 07/05/2020			Bond Future	1	34,300,000	0.00 Client	Sell
14:30:36	I2025	On 07/05/2020			Bond Future	1	16,800,000	0.00 Member	Buy
14:30:36	I2025	On 07/05/2020			Bond Future	1	34,300,000	0.00 Member	Buy
14:38:53	I2025	On 06/08/2020			Bond Future	1	34,100,000	0.00 Member	Sell
14:38:53	I2025	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Buy
14:38:53	I2025	On 06/08/2020			Bond Future	1	34,100,000	0.00 Member	Buy
14:38:53	I2025	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
14:38:53	I2025	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
14:38:53	I2025	On 06/08/2020			Bond Future	1	34,100,000	0.00 Client	Buy
14:38:53	I2025	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Buy
14:38:53	I2025	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
14:38:53	I2025	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
14:57:12	I2025	On 06/08/2020			Bond Future	1	16,700,000	0.00 Client	Buy
14:57:12	I2025	On 06/08/2020			Bond Future	1	16,700,000	0.00 Member	Sell
<b>Total for I2025 Bond Future</b>						<b>26</b>	<b>449,200,000</b>	<b>0.00</b>	
13:41:01	I2029	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Sell
13:41:01	I2029	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Buy
13:41:01	I2029	On 07/05/2020			Bond Future	1	6,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:41:01	I2029	On 06/08/2020			Bond Future	1	5,900,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>						<b>4</b>	<b>23,800,000</b>	<b>0.00</b>	
13:54:35	I2033	On 07/05/2020			Bond Future	1	15,700,000	0.00 Member	Buy
13:54:35	I2033	On 06/08/2020			Bond Future	1	15,500,000	0.00 Member	Sell
13:54:35	I2033	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Buy
13:54:35	I2033	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Sell
14:32:32	I2033	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
14:32:32	I2033	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
14:32:32	I2033	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
14:32:32	I2033	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Buy
14:32:32	I2033	On 07/05/2020			Bond Future	1	15,400,000	0.00 Client	Sell
14:54:13	I2033	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
14:54:13	I2033	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
14:54:13	I2033	On 06/08/2020			Bond Future	1	15,200,000	0.00 Client	Buy
14:54:13	I2033	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
14:54:13	I2033	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Sell
<b>Total for I2033 Bond Future</b>						<b>14</b>	<b>124,800,000</b>	<b>0.00</b>	
13:41:01	I2038	On 06/08/2020			Bond Future	1	341,000,000	0.00 Member	Sell
13:41:01	I2038	On 07/05/2020			Bond Future	1	341,100,000	0.00 Member	Buy
13:41:01	I2038	On 07/05/2020			Bond Future	1	28,000,000	0.00 Member	Sell
13:41:01	I2038	On 06/08/2020			Bond Future	1	28,000,000	0.00 Member	Buy
14:37:07	I2038	On 07/05/2020			Bond Future	1	312,100,000	0.00 Client	Sell
14:37:07	I2038	On 07/05/2020			Bond Future	1	28,000,000	0.00 Member	Buy
14:37:07	I2038	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:37:07	I2038	On 07/05/2020			Bond Future	1	312,100,000	0.00 Member	Sell
14:37:07	I2038	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
14:37:07	I2038	On 07/05/2020			Bond Future	1	28,000,000	0.00 Client	Sell
14:37:07	I2038	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:37:07	I2038	On 07/05/2020			Bond Future	1	312,100,000	0.00 Member	Buy
14:45:38	I2038	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:45:38	I2038	On 06/08/2020			Bond Future	1	312,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:45:38	I2038	On 06/08/2020			Bond Future	1	312,000,000	0.00 Member	Buy
14:45:38	I2038	On 06/08/2020			Bond Future	1	312,000,000	0.00 Client	Buy
14:45:38	I2038	On 06/08/2020			Bond Future	1	28,000,000	0.00 Client	Buy
14:45:38	I2038	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
14:45:38	I2038	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:45:38	I2038	On 06/08/2020			Bond Future	1	28,000,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>						<b>20</b>	<b>2,728,400,000</b>	<b>0.00</b>	
13:41:01	I2046	On 06/08/2020			Bond Future	1	31,200,000	0.00 Member	Sell
13:41:01	I2046	On 07/05/2020			Bond Future	1	31,700,000	0.00 Member	Buy
13:41:01	I2046	On 07/05/2020			Bond Future	1	31,700,000	0.00 Client	Sell
13:41:01	I2046	On 06/08/2020			Bond Future	1	31,200,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>125,800,000</b>	<b>0.00</b>	
13:41:01	I2050	On 06/08/2020			Bond Future	1	574,000,000	0.00 Member	Sell
13:41:01	I2050	On 07/05/2020			Bond Future	1	572,400,000	0.00 Member	Buy
13:41:01	I2050	On 07/05/2020			Bond Future	1	42,000,000	0.00 Member	Sell
13:41:01	I2050	On 06/08/2020			Bond Future	1	42,100,000	0.00 Member	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Sell
14:43:13	I2050	On 06/08/2020			Bond Future	1	7,100,000	0.00 Client	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	42,100,000	0.00 Member	Sell
14:43:13	I2050	On 06/08/2020			Bond Future	1	4,100,000	0.00 Client	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	42,100,000	0.00 Client	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	520,700,000	0.00 Client	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	520,700,000	0.00 Member	Sell
14:43:13	I2050	On 06/08/2020			Bond Future	1	520,700,000	0.00 Member	Buy
14:43:13	I2050	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	42,000,000	0.00 Client	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Buy
14:49:58	I2050	On 07/05/2020			Bond Future	1	519,200,000	0.00 Client	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	7,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	42,000,000	0.00 Member	Buy
14:49:58	I2050	On 07/05/2020			Bond Future	1	7,100,000	0.00 Member	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	7,100,000	0.00 Client	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	519,200,000	0.00 Member	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	4,100,000	0.00 Client	Sell
14:49:58	I2050	On 07/05/2020			Bond Future	1	519,200,000	0.00 Member	Buy
<b>Total for I2050 Bond Future</b>						<b>26</b>	<b>4,585,600,000</b>	<b>0.00</b>	
15:23:07	IGOV	On 05/11/2020			Index Future	1	470,000	0.00 Member	Sell
15:23:07	IGOV	On 07/05/2020			Index Future	1	470,000	0.00 Member	Buy
15:23:07	IGOV	On 07/05/2020			Index Future	1	110,000	0.00 Member	Sell
15:23:07	IGOV	On 05/11/2020			Index Future	1	110,000	0.00 Member	Buy
16:10:06	IGOV	On 07/05/2020			Index Future	1	360,000	0.00 Member	Buy
16:10:06	IGOV	On 07/05/2020			Index Future	1	110,000	0.00 Client	Sell
16:10:06	IGOV	On 07/05/2020			Index Future	1	360,000	0.00 Member	Sell
16:10:06	IGOV	On 07/05/2020			Index Future	1	360,000	0.00 Client	Sell
16:10:06	IGOV	On 07/05/2020			Index Future	1	110,000	0.00 Member	Buy
16:11:51	IGOV	On 05/11/2020			Index Future	1	360,000	0.00 Member	Buy
16:11:51	IGOV	On 05/11/2020			Index Future	1	110,000	0.00 Client	Buy
16:11:51	IGOV	On 05/11/2020			Index Future	1	360,000	0.00 Member	Sell
16:11:51	IGOV	On 05/11/2020			Index Future	1	360,000	0.00 Client	Buy
16:11:51	IGOV	On 05/11/2020			Index Future	1	110,000	0.00 Member	Sell
<b>Total for IGOV Index Future</b>						<b>14</b>	<b>3,760,000</b>	<b>0.00</b>	
11:07:03	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
11:07:03	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
11:07:03	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
11:07:03	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
13:38:32	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
13:38:32	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
13:38:32	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
13:38:32	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:32	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
13:54:58	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
13:54:58	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
13:54:58	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
13:54:58	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
13:54:58	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
14:07:01	R186	On 07/05/2020			Bond Future	1	114,200,000	0.00 Member	Sell
14:07:01	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	20,400,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	9,800,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	48,100,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	9,900,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	48,100,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	21,400,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	9,800,000	0.00 Member	Sell
14:34:28	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
14:34:28	R186	On 07/05/2020			Bond Future	1	20,400,000	0.00 Member	Sell
14:34:28	R186	On 07/05/2020			Bond Future	1	9,900,000	0.00 Member	Sell
14:34:28	R186	On 07/05/2020			Bond Future	1	21,400,000	0.00 Member	Sell
14:34:28	R186	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	2,100,000	0.00 Client	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
14:34:28	R186	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	21,400,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	9,900,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	9,800,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	20,400,000	0.00 Member	Buy
14:34:28	R186	On 07/05/2020			Bond Future	1	48,100,000	0.00 Member	Sell
14:34:28	R186	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Sell
14:54:02	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
14:54:02	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:28:48	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:28:48	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
16:24:20	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:24:20	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
17:06:16	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
17:06:16	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
17:50:16	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
17:50:16	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>49</b>	<b>525,000,000</b>	<b>0.00</b>	
13:54:35	R202	On 06/08/2020			Bond Future	1	42,800,000	0.00 Member	Sell
13:54:35	R202	On 07/05/2020			Bond Future	1	42,700,000	0.00 Member	Buy
13:54:35	R202	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Sell
13:54:35	R202	On 06/08/2020			Bond Future	1	15,100,000	0.00 Member	Buy
14:27:21	R202	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Sell
14:27:21	R202	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Buy
14:27:21	R202	On 07/05/2020			Bond Future	1	11,800,000	0.00 Member	Sell
14:27:21	R202	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
14:27:21	R202	On 07/05/2020			Bond Future	1	15,000,000	0.00 Client	Sell
14:27:21	R202	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
14:27:21	R202	On 07/05/2020			Bond Future	1	12,400,000	0.00 Client	Sell
14:27:21	R202	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Sell
14:27:21	R202	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Buy
14:27:21	R202	On 07/05/2020			Bond Future	1	11,800,000	0.00 Member	Buy
14:27:21	R202	On 07/05/2020			Bond Future	1	11,800,000	0.00 Client	Sell
14:40:45	R202	On 06/08/2020			Bond Future	1	11,800,000	0.00 Member	Sell
14:40:45	R202	On 06/08/2020			Bond Future	1	11,800,000	0.00 Member	Buy
14:40:45	R202	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Sell
14:40:45	R202	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Buy
14:40:45	R202	On 06/08/2020			Bond Future	1	3,500,000	0.00 Client	Buy
14:40:45	R202	On 06/08/2020			Bond Future	1	12,400,000	0.00 Client	Buy
14:40:45	R202	On 06/08/2020			Bond Future	1	12,400,000	0.00 Member	Buy
14:40:45	R202	On 06/08/2020			Bond Future	1	15,100,000	0.00 Client	Buy
14:40:45	R202	On 06/08/2020			Bond Future	1	11,800,000	0.00 Client	Buy
14:40:45	R202	On 06/08/2020			Bond Future	1	12,400,000	0.00 Member	Sell
14:40:45	R202	On 06/08/2020			Bond Future	1	15,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R202 Bond Future</b>						<b>26</b>	<b>342,000,000</b>	<b>0.00</b>	
13:52:08	R2023	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
13:52:08	R2023	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
14:07:01	R2023	On 07/05/2020			Bond Future	1	41,500,000	0.00 Member	Sell
14:07:01	R2023	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	22,600,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	3,600,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	3,600,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
14:30:02	R2023	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
14:30:02	R2023	On 07/05/2020			Bond Future	1	2,600,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	22,600,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
14:30:02	R2023	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Sell
14:30:02	R2023	On 07/05/2020			Bond Future	1	5,500,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	22,600,000	0.00 Member	Sell
14:30:02	R2023	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
14:30:02	R2023	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
14:30:02	R2023	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
14:30:02	R2023	On 07/05/2020			Bond Future	1	3,600,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>27</b>	<b>167,400,000</b>	<b>0.00</b>	
9:46:15	R2030	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
9:46:15	R2030	On 06/08/2020			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:52:08	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
13:52:08	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
14:07:01	R2030	On 07/05/2020			Bond Future	1	135,300,000	0.00 Member	Sell
14:07:01	R2030	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	22,500,000	0.00 Client	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	20,700,000	0.00 Client	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	5,900,000	0.00 Client	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	25,100,000	0.00 Client	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	45,200,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	20,700,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	20,700,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	25,100,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	22,500,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	45,200,000	0.00 Client	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	22,500,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	45,200,000	0.00 Member	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	10,900,000	0.00 Client	Buy
14:36:36	R2030	On 07/05/2020			Bond Future	1	25,100,000	0.00 Member	Sell
14:36:36	R2030	On 07/05/2020			Bond Future	1	3,400,000	0.00 Client	Buy
17:06:16	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
17:06:16	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>31</b>	<b>545,800,000</b>	<b>0.00</b>	
14:07:01	R2032	On 07/05/2020			Bond Future	1	99,900,000	0.00 Member	Sell
14:07:01	R2032	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	33,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	33,500,000	0.00 Member	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	8,000,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	33,500,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	18,700,000	0.00 Member	Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	18,700,000	0.00 Member	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	16,600,000	0.00 Member	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	18,700,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	15,400,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	16,600,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	16,600,000	0.00 Member	Sell
14:51:56	R2032	On 07/05/2020			Bond Future	1	4,300,000	0.00 Client	Buy
14:51:56	R2032	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Buy
16:48:36	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:48:36	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>27</b>	<b>399,800,000</b>	<b>0.00</b>	
14:07:01	R2035	On 07/05/2020			Bond Future	1	100,300,000	0.00 Member	Sell
14:07:01	R2035	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	18,700,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	8,100,000	0.00 Member	Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	18,700,000	0.00 Member	Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	16,700,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	16,700,000	0.00 Member	Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	18,700,000	0.00 Member	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	4,400,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	33,400,000	0.00 Member	Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	33,400,000	0.00 Member	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	8,100,000	0.00 Member	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	16,700,000	0.00 Member	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	15,400,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Sell
14:53:43	R2035	On 07/05/2020			Bond Future	1	8,100,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	33,400,000	0.00 Client	Buy
14:53:43	R2035	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Sell
16:48:36	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:48:36	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>27</b>	<b>401,400,000</b>	<b>0.00</b>	
16:48:36	R2037	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
16:48:36	R2037	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
16:48:36	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:48:36	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
16:48:36	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:48:36	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:51	R2048	On 07/05/2020			Bond Future	1	500,000,000	0.00 Client	Sell
15:59:51	R2048	On 07/05/2020			Bond Future	1	500,000,000	0.00 Member	Buy
16:48:36	R2048	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
16:48:36	R2048	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
17:50:16	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
17:50:16	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>1,001,400,000</b>	<b>0.00</b>	
17:06:16	R209	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
17:06:16	R209	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
14:07:01	R213	On 07/05/2020			Bond Future	1	42,500,000	0.00 Member	Sell
14:07:01	R213	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	13,800,000	0.00 Client	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	7,200,000	0.00 Client	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	3,900,000	0.00 Client	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	13,800,000	0.00 Member	Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	5,700,000	0.00 Client	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	6,100,000	0.00 Client	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	2,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:41:10	R213	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	13,800,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Buy
14:41:10	R213	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Sell
16:48:36	R213	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:48:36	R213	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>27</b>	<b>170,400,000</b>	<b>0.00</b>	
16:48:36	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:48:36	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>418</b>	<b>15,812,440,000</b>	<b>0.00</b>	