



Johannesburg Stock Exchange  
One Exchange Square, Gwen Lane, Sandown,  
South Africa  
Private Bag X991174, Sandton 2146  
T: +27 11 520 7000 | F: +27 11 520 8584  
www.jse.co.za  
Registration Number: 2005/022939/06  
VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-29 08:14:25	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-29 09:18:27	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-11-29 09:33:04	2030 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-11-29 10:03:23	2030 On 01/02/2024			Bond Future	1	2,300,000	Client	Sell
2023-11-29 14:59:45	2030 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
2023-11-29 15:07:06	2030 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-11-29 15:07:32	2030 On 01/02/2024			Bond Future	1	3,200,000	Client	Sell
2023-11-29 15:07:32	2030 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
Total for 2030 Bond Future					8	19,400,000		
2023-11-29 11:37:31	2032 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-29 11:37:31	2032 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-29 12:19:56	2032 On 02/05/2024			Bond Future	1	186,600,000	Member	Sell
2023-11-29 12:44:48	2032 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2023-11-29 12:46:04	2032 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2023-11-29 12:53:51	2032 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2023-11-29 12:53:51	2032 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2023-11-29 12:57:00	2032 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	14,100,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	40,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	63,200,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	36,500,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	4,300,000	Member	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,200,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	40,600,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	63,200,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	40,600,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	36,500,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	5,200,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,300,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	4,300,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	14,100,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	36,500,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	1,400,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	4,300,000	Client	Buy
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	63,200,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	14,100,000	Member	Sell
2023-11-29 14:06:16	2032 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2023-11-29 14:06:17	2032 On 02/05/2024			Bond Future	1	14,700,000	Client	Buy
2023-11-29 14:06:17	2032 On 02/05/2024			Bond Future	1	3,000,000	Client	Buy
2023-11-29 14:06:17	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2023-11-29 14:06:17	2032 On 02/05/2024			Bond Future	1	14,700,000	Member	Sell
2023-11-29 14:06:17	2032 On 02/05/2024			Bond Future	1	14,700,000	Member	Buy
2023-11-29 14:06:17	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2023-11-29 14:08:51	2032 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2023-11-29 14:08:51	2032 On 02/05/2024			Bond Future	1	800,000	Client	Buy
2023-11-29 17:29:36	2032 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-29 17:29:36	2032 On 01/02/2024			Bond Future	1	200,000	Client	Buy
Total for 2032 Bond Future					48	747,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-29 08:40:47	2037 On 01/02/2024			Bond Future	1	16,400,000	Member	Buy
2023-11-29 09:35:17	2037 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-11-29 09:37:09	2037 On 01/02/2024			Bond Future	1	8,700,000	Member	Sell
2023-11-29 09:37:09	2037 On 01/02/2024			Bond Future	1	4,200,000	Member	Sell
2023-11-29 09:37:09	2037 On 01/02/2024			Bond Future	1	8,700,000	Member	Buy
2023-11-29 09:37:09	2037 On 01/02/2024			Bond Future	1	8,700,000	Client	Sell
2023-11-29 09:37:09	2037 On 01/02/2024			Bond Future	1	4,200,000	Client	Sell
2023-11-29 09:37:09	2037 On 01/02/2024			Bond Future	1	4,200,000	Member	Buy
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	1,700,000	Client	Sell
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-29 09:37:10	2037 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-11-29 12:44:48	2037 On 07/11/2024			Bond Future	1	15,000,000	Member	Buy
2023-11-29 12:45:41	2037 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
2023-11-29 12:52:56	2037 On 07/11/2024			Bond Future	1	15,000,000	Client	Sell
2023-11-29 12:52:56	2037 On 07/11/2024			Bond Future	1	15,000,000	Member	Buy
2023-11-29 14:54:33	2037 On 01/02/2024			Bond Future	1	185,200,000	Member	Buy
2023-11-29 14:54:57	2037 On 01/02/2024			Bond Future	1	3,400,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	4,900,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	5,900,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	5,900,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	37,300,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	41,200,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	71,500,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	16,600,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	4,900,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	16,600,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	37,300,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	5,900,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	41,200,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	4,900,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	71,500,000	Member	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	41,200,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	16,600,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	3,400,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	37,300,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	71,500,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-11-29 16:10:53	2037 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
Total for 2037 Bond Future					51	866,400,000		
2023-11-29 08:40:47	2040 On 01/02/2024			Bond Future	1	61,900,000	Member	Buy
2023-11-29 09:33:04	2040 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-11-29 09:34:28	2040 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	39,900,000	Member	Sell
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	15,700,000	Member	Sell
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	39,900,000	Client	Sell
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	15,700,000	Client	Sell
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	15,700,000	Member	Buy
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	39,900,000	Member	Buy
2023-11-29 09:38:19	2040 On 01/02/2024			Bond Future	1	2,300,000	Client	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	1,200,000	Client	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-11-29 09:38:20	2040 On 01/02/2024			Bond Future	1	500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-29 10:06:01	2040 On 01/02/2024			Bond Future	1	3,400,000	Client	Sell
2023-11-29 12:07:28	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2023-11-29 12:07:53	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2023-11-29 12:19:56	2040 On 01/02/2024			Bond Future	1	204,500,000	Member	Buy
2023-11-29 12:50:48	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2023-11-29 12:50:48	2040 On 07/11/2024			Bond Future	1	25,000,000	Client	Buy
2023-11-29 12:57:41	2040 On 01/02/2024			Bond Future	1	16,600,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	15,800,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	45,200,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	5,600,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	39,900,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	15,800,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	68,200,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	68,200,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	4,700,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	5,600,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	15,800,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	3,200,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	45,200,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	45,200,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	68,200,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	39,900,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	39,900,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	5,600,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-11-29 14:12:20	2040 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	16,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	16,600,000	Client	Sell
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-11-29 14:12:21	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-11-29 17:13:12	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2023-11-29 17:13:12	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2023-11-29 17:14:46	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2023-11-29 17:15:01	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2023-11-29 17:41:15	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2023-11-29 17:41:15	2040 On 07/11/2024			Bond Future	1	25,000,000	Client	Sell
2023-11-29 17:41:44	2040 On 07/11/2024			Bond Future	1	25,000,000	Client	Sell
2023-11-29 17:41:44	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
Total for 2040 Bond Future					79	1,372,400,000		
2023-11-29 09:31:48	2044 On 01/02/2024			Bond Future	1	39,200,000	Member	Sell
2023-11-29 09:31:48	2044 On 01/02/2024			Bond Future	1	138,900,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	65,600,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	10,200,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,100,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,900,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	39,200,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	65,600,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,300,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	3,500,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	7,700,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	10,200,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	65,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	39,200,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,700,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	7,700,000	Member	Buy
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	7,700,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-11-29 11:02:28	2044 On 01/02/2024			Bond Future	1	10,200,000	Client	Sell
2023-11-29 14:54:33	2044 On 01/02/2024			Bond Future	1	131,700,000	Member	Buy
2023-11-29 14:55:20	2044 On 01/02/2024			Bond Future	1	15,900,000	Member	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	39,600,000	Member	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	68,600,000	Member	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	15,900,000	Member	Buy
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	68,600,000	Member	Buy
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	39,600,000	Member	Buy
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	39,600,000	Client	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	15,900,000	Client	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	68,600,000	Client	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	4,700,000	Client	Sell
2023-11-29 16:12:37	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
Total for 2044 Bond Future					56	1,082,400,000		
2023-11-29 09:33:04	R035 On 01/02/2024			Bond Future	1	7,500,000	Member	Buy
2023-11-29 10:04:23	R035 On 01/02/2024			Bond Future	1	7,500,000	Client	Sell
2023-11-29 14:59:45	R035 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-11-29 15:07:33	R035 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
Total for R035 Bond Future					4	19,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-29 09:33:04	R186 On 01/02/2024			Bond Future	1	3,600,000	Member	Buy
2023-11-29 10:02:16	R186 On 01/02/2024			Bond Future	1	3,600,000	Client	Sell
2023-11-29 12:43:09	R186 On 07/11/2024			Bond Future	1	371,800,000	Member	Buy
2023-11-29 12:48:15	R186 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	368,000,000	Member	Sell
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	1,900,000	Client	Sell
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	368,000,000	Client	Sell
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	1,900,000	Client	Sell
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2023-11-29 12:51:46	R186 On 07/11/2024			Bond Future	1	368,000,000	Member	Buy
2023-11-29 14:59:45	R186 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-11-29 15:06:12	R186 On 01/02/2024			Bond Future	1	5,000,000	Client	Sell
Total for R186 Bond Future					14	1,504,400,000		
2023-11-29 08:14:25	R213 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-11-29 09:19:41	R213 On 01/02/2024			Bond Future	1	2,000,000	Client	Buy
Total for R213 Bond Future					2	4,000,000		
2023-11-29 09:33:04	R214 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-11-29 10:06:45	R214 On 01/02/2024			Bond Future	1	2,900,000	Client	Sell
2023-11-29 16:14:40	R214 On 01/02/2024			Bond Future	1	5,000,000	Client	Sell
2023-11-29 16:14:40	R214 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
Total for R214 Bond Future					4	15,800,000		
2023-11-29 09:33:04	R248 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-11-29 09:47:06	R248 On 01/02/2024			Bond Future	1	14,000,000	Member	Sell
2023-11-29 10:05:09	R248 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell
2023-11-29 10:07:46	R248 On 01/02/2024			Bond Future	1	14,000,000	Client	Buy
2023-11-29 14:54:33	R248 On 02/05/2024			Bond Future	1	37,900,000	Member	Buy
2023-11-29 14:55:50	R248 On 02/05/2024			Bond Future	1	37,900,000	Member	Sell
2023-11-29 16:08:15	R248 On 02/05/2024			Bond Future	1	37,900,000	Client	Sell
2023-11-29 16:08:15	R248 On 02/05/2024			Bond Future	1	37,900,000	Member	Buy
Total for R248 Bond Future					8	182,800,000		
Grand Total for all Instruments					274	5,815,000,000		