



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: 18/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-18 10:13:26	2025 On 01/02/2024			Bond Future	1	25,000,000	Member	Buy
2023-12-18 11:17:53	2025 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-18 11:36:59	2025 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-12-18 11:36:59	2025 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-18 11:36:59	2025 On 01/02/2024			Bond Future	1	15,600,000	Member	Sell
2023-12-18 11:36:59	2025 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-12-18 11:36:59	2025 On 01/02/2024			Bond Future	1	15,600,000	Client	Sell
2023-12-18 11:36:59	2025 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-18 11:36:59	2025 On 01/02/2024			Bond Future	1	15,600,000	Member	Buy
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-18 11:37:00	2025 On 01/02/2024			Bond Future	1	2,600,000	Client	Sell
2023-12-18 11:37:01	2025 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-12-18 11:37:01	2025 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2023-12-18 11:37:01	2025 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-18 11:37:01	2025 On 01/02/2024			Bond Future	1	3,500,000	Client	Sell
2023-12-18 11:37:01	2025 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
Total for 2025 Bond Future					22	100,000,000		
2023-12-18 09:34:29	2030 On 01/02/2024			Bond Future	1	47,000,000	Member	Sell
2023-12-18 09:35:47	2030 On 01/02/2024			Bond Future	1	17,000,000	Member	Sell
2023-12-18 10:38:39	2030 On 01/02/2024			Bond Future	1	10,600,000	Member	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	15,300,000	Member	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	14,800,000	Member	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	14,800,000	Member	Sell
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	15,300,000	Member	Sell
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	2,900,000	Client	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	14,800,000	Client	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	10,600,000	Client	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	3,400,000	Client	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	15,300,000	Client	Buy
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	10,600,000	Member	Sell
2023-12-18 10:39:43	2030 On 01/02/2024			Bond Future	1	3,400,000	Member	Sell
2023-12-18 11:55:04	2030 On 02/05/2024			Bond Future	1	1,100,000	Client	Sell
2023-12-18 11:55:04	2030 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-18 12:40:48	2030 On 01/02/2024			Bond Future	1	96,000,000	Member	Sell
2023-12-18 14:37:14	2030 On 01/02/2024			Bond Future	1	5,900,000	Member	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	7,100,000	Member	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	30,200,000	Member	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	31,100,000	Member	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	21,700,000	Member	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	21,700,000	Client	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	31,100,000	Member	Sell
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	30,200,000	Client	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	31,100,000	Client	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	30,200,000	Member	Sell
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	21,700,000	Member	Sell
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	7,100,000	Client	Buy
2023-12-18 14:40:50	2030 On 01/02/2024			Bond Future	1	7,100,000	Member	Sell
2023-12-18 14:40:51	2030 On 01/02/2024			Bond Future	1	5,900,000	Member	Sell
2023-12-18 14:40:51	2030 On 01/02/2024			Bond Future	1	5,900,000	Client	Buy
2023-12-18 14:45:23	2030 On 01/02/2024			Bond Future	1	17,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-18 14:46:41	2030 On 01/02/2024			Bond Future	1	17,000,000	Client	Buy
2023-12-18 14:46:41	2030 On 01/02/2024			Bond Future	1	17,000,000	Member	Sell
Total for 2030 Bond Future					38	642,200,000		
2023-12-18 12:43:17	2032 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-12-18 12:43:17	2032 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-12-18 13:23:43	2032 On 01/02/2024			Bond Future	1	5,200,000	Member	Buy
2023-12-18 13:23:43	2032 On 01/02/2024			Bond Future	1	3,400,000	Member	Sell
2023-12-18 13:24:28	2032 On 01/02/2024	11.35	Put	Bond Future	1	850,000,000	Member	Buy
2023-12-18 13:24:28	2032 On 01/02/2024	11.55	Put	Bond Future	1	850,000,000	Member	Buy
2023-12-18 13:24:28	2032 On 01/02/2024	10.85	Put	Bond Future	1	1,700,000,000	Member	Sell
2023-12-18 13:29:19	2032 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-12-18 13:29:19	2032 On 01/02/2024			Bond Future	1	3,400,000	Client	Sell
2023-12-18 13:29:19	2032 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2023-12-18 13:29:19	2032 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
2023-12-18 13:29:19	2032 On 01/02/2024			Bond Future	1	1,800,000	Client	Sell
2023-12-18 13:46:54	2032 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-12-18 13:46:54	2032 On 01/02/2024			Bond Future	1	2,300,000	Client	Sell
2023-12-18 14:10:46	2032 On 01/02/2024			Bond Future	1	340,000,000	Member	Sell
2023-12-18 15:02:29	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	5,400,000	Member	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	15,000,000	Member	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	93,200,000	Member	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	218,400,000	Member	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	93,200,000	Client	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	15,000,000	Member	Sell
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	218,400,000	Member	Sell
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	5,400,000	Member	Sell
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	15,000,000	Client	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	5,400,000	Client	Buy
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	93,200,000	Member	Sell
2023-12-18 15:10:10	2032 On 01/02/2024			Bond Future	1	218,400,000	Client	Buy
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	2,500,000	Client	Buy
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	1,700,000	Client	Buy
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2023-12-18 15:10:11	2032 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-12-18 16:01:56	2032 On 01/02/2024	11.35	Put	Bond Future	1	2,800,000	Member	Sell
2023-12-18 16:05:54	2032 On 01/02/2024	11.35	Put	Bond Future	1	542,200,000	Member	Sell
2023-12-18 16:05:54	2032 On 01/02/2024	11.35	Put	Bond Future	1	542,200,000	Member	Buy
2023-12-18 16:05:54	2032 On 01/02/2024	11.35	Put	Bond Future	1	542,200,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	234,500,000	Member	Buy
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	234,500,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	37,400,000	Member	Buy
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	37,400,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	13,600,000	Member	Buy
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	13,600,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	9,000,000	Member	Buy
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	9,000,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	6,300,000	Member	Buy
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	6,300,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	4,200,000	Member	Buy
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	4,200,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	2,800,000	Member	Buy
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	2,800,000	Client	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	4,200,000	Member	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	6,300,000	Member	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	9,000,000	Member	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	13,600,000	Member	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	37,400,000	Member	Sell
2023-12-18 16:05:55	2032 On 01/02/2024	11.35	Put	Bond Future	1	234,500,000	Member	Sell
2023-12-18 16:07:15	2032 On 01/02/2024	11.55	Put	Bond Future	1	2,700,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	2,800,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	6,300,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	9,000,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	13,600,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	37,500,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	234,900,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	543,200,000	Member	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	543,200,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	543,200,000	Client	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	234,900,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	234,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	37,500,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	37,500,000	Client	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	13,600,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	13,600,000	Client	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	9,000,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	9,000,000	Client	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	6,300,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	6,300,000	Client	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	2,800,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	2,800,000	Client	Sell
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	2,700,000	Member	Buy
2023-12-18 16:11:39	2032 On 01/02/2024	11.55	Put	Bond Future	1	2,700,000	Client	Sell
2023-12-18 16:13:09	2032 On 01/02/2024	10.85	Put	Bond Future	1	5,400,000	Member	Buy
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	74,800,000	Member	Buy
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	466,200,000	Member	Buy
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	1,091,800,000	Member	Buy
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	27,000,000	Member	Buy
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	1,091,800,000	Member	Sell
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	1,091,800,000	Client	Buy
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	466,200,000	Member	Sell
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	466,200,000	Client	Buy
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	74,800,000	Member	Sell
2023-12-18 16:14:43	2032 On 01/02/2024	10.85	Put	Bond Future	1	74,800,000	Client	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	27,000,000	Member	Sell
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	27,000,000	Client	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	13,800,000	Member	Sell
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	13,800,000	Client	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	12,600,000	Member	Sell
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	12,600,000	Client	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	8,400,000	Member	Sell
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	8,400,000	Client	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	5,400,000	Member	Sell
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	5,400,000	Client	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	8,400,000	Member	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	12,600,000	Member	Buy
2023-12-18 16:14:44	2032 On 01/02/2024	10.85	Put	Bond Future	1	13,800,000	Member	Buy
2023-12-18 16:59:04	2032 On 01/02/2024			Bond Future	1	30,100,000	Client	Sell
2023-12-18 16:59:04	2032 On 01/02/2024			Bond Future	1	30,100,000	Member	Buy
2023-12-18 17:01:00	2032 On 01/02/2024			Bond Future	1	30,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-18 17:01:00	2032 On 01/02/2024			Bond Future	1	30,100,000	Client	Sell
2023-12-18 17:07:59	2032 On 01/02/2024			Bond Future	1	30,100,000	Client	Buy
2023-12-18 17:07:59	2032 On 01/02/2024			Bond Future	1	30,100,000	Member	Sell
Total for 2032 Bond Future					117	15,170,600,000		
2023-12-18 12:06:11	2037 On 01/02/2024			Bond Future	1	35,000,000	Member	Buy
2023-12-18 12:11:42	2037 On 01/02/2024			Bond Future	1	35,000,000	Member	Sell
2023-12-18 12:15:29	2037 On 01/02/2024			Bond Future	1	35,000,000	Client	Sell
2023-12-18 12:15:29	2037 On 01/02/2024			Bond Future	1	35,000,000	Member	Buy
Total for 2037 Bond Future					4	140,000,000		
2023-12-18 12:06:11	2040 On 01/02/2024			Bond Future	1	35,000,000	Member	Buy
2023-12-18 12:12:19	2040 On 01/02/2024			Bond Future	1	35,000,000	Member	Sell
2023-12-18 12:17:46	2040 On 01/02/2024			Bond Future	1	35,000,000	Client	Sell
2023-12-18 12:17:46	2040 On 01/02/2024			Bond Future	1	35,000,000	Member	Buy
Total for 2040 Bond Future					4	140,000,000		
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	12,200,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	49,200,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	12,200,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	17,300,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	6,000,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	41,800,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	143,400,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	3,500,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	241,300,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	16,700,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	17,300,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	241,300,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	72,700,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	49,200,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	75,400,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	143,400,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	6,000,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	72,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	41,800,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	27,600,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	41,300,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	5,000,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	16,700,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	27,600,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	41,300,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	75,400,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	3,400,000	Client	Sell
2023-12-18 09:55:00	2044 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-18 11:55:04	2044 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2023-12-18 11:55:04	2044 On 02/05/2024			Bond Future	1	700,000	Member	Sell
Total for 2044 Bond Future					42	1,526,200,000		
2023-12-18 09:22:38	R035 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-12-18 09:22:38	R035 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-12-18 09:40:33	R035 On 01/02/2024			Bond Future	1	7,400,000	Member	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	64,700,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	64,700,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	67,100,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	67,100,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	124,000,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	1,400,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	35,600,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	10,400,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	4,400,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	23,800,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	37,200,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	10,400,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	5,300,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	37,200,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	14,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	208,700,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	35,600,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	14,800,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	23,800,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	1,300,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	3,000,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	5,300,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	4,400,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	3,100,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	3,100,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	1,200,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	208,700,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-18 10:16:00	R035 On 02/05/2024			Bond Future	1	124,000,000	Member	Sell
2023-12-18 10:42:00	R035 On 01/02/2024			Bond Future	1	7,400,000	Client	Sell
2023-12-18 12:06:11	R035 On 02/05/2024			Bond Future	1	22,000,000	Member	Buy
2023-12-18 12:10:55	R035 On 02/05/2024			Bond Future	1	22,000,000	Member	Sell
2023-12-18 12:19:16	R035 On 02/05/2024			Bond Future	1	22,000,000	Client	Sell
2023-12-18 12:19:16	R035 On 02/05/2024			Bond Future	1	22,000,000	Member	Buy
2023-12-18 12:29:13	R035 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-12-18 12:29:13	R035 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-12-18 16:46:01	R035 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-12-18 16:49:22	R035 On 01/02/2024			Bond Future	1	10,000,000	Client	Buy
Total for R035 Bond Future					48	1,376,800,000		
2023-12-18 10:20:58	R186 On 01/02/2024			Bond Future	1	5,300,000	Member	Sell
2023-12-18 13:24:44	R186 On 01/02/2024			Bond Future	1	5,300,000	Member	Buy
2023-12-18 13:26:05	R186 On 01/02/2024			Bond Future	1	5,300,000	Member	Sell
2023-12-18 13:26:05	R186 On 01/02/2024			Bond Future	1	5,300,000	Client	Buy
Total for R186 Bond Future					4	21,200,000		
2023-12-18 09:40:33	R248 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-12-18 10:44:32	R248 On 01/02/2024			Bond Future	1	1,700,000	Client	Sell
2023-12-18 12:06:11	R248 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-18 12:06:11	R248 On 01/02/2024			Bond Future	1	400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-18 12:28:14	R248 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-18 12:28:14	R248 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-18 12:28:14	R248 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-18 12:28:14	R248 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-18 12:28:14	R248 On 01/02/2024			Bond Future	1	200,000	Member	Buy
Total for R248 Bond Future					9	5,000,000		
Grand Total for all Instruments					288	19,122,000,00	0	