



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: 10/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-10 11:44:24	2030 On 02/05/2024			Bond Future	1	238,800,000	Member	Sell
2024-01-10 11:55:35	2030 On 02/05/2024			Bond Future	1	65,900,000	Member	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	38,100,000	Member	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	38,100,000	Client	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	38,100,000	Member	Sell
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	2,400,000	Client	Buy
2024-01-10 12:40:27	2030 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	1,300,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	33,700,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	4,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	13,200,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	4,800,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	58,600,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	900,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	58,600,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	33,700,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	13,200,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	33,700,000	Member	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	13,200,000	Member	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	58,600,000	Member	Buy
2024-01-10 12:42:19	2030 On 02/05/2024			Bond Future	1	4,800,000	Member	Buy
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	13,600,000	Member	Buy
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	65,900,000	Member	Sell
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	65,900,000	Client	Buy
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	13,600,000	Member	Sell
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	1,200,000	Client	Buy
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	13,600,000	Client	Buy
2024-01-10 12:42:20	2030 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2024-01-10 15:32:48	2030 On 01/02/2024			Bond Future	1	30,100,000	Member	Sell
2024-01-10 15:32:48	2030 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2024-01-10 15:37:54	2030 On 01/02/2024			Bond Future	1	60,500,000	Member	Buy
2024-01-10 15:37:54	2030 On 02/05/2024			Bond Future	1	60,500,000	Member	Sell
2024-01-10 15:59:28	2030 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2024-01-10 16:01:58	2030 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2024-01-10 16:01:58	2030 On 01/02/2024			Bond Future	1	1,200,000	Client	Buy
2024-01-10 16:14:58	2030 On 01/02/2024			Bond Future	1	30,100,000	Member	Buy
2024-01-10 16:16:15	2030 On 01/02/2024			Bond Future	1	30,100,000	Member	Sell
2024-01-10 16:16:15	2030 On 01/02/2024			Bond Future	1	30,100,000	Client	Buy
2024-01-10 16:22:06	2030 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2024-01-10 16:22:22	2030 On 02/05/2024			Bond Future	1	60,300,000	Member	Buy
2024-01-10 16:23:48	2030 On 01/02/2024			Bond Future	1	60,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-10 16:23:48	2030 On 01/02/2024			Bond Future	1	60,300,000	Member	Sell
2024-01-10 16:23:48	2030 On 01/02/2024			Bond Future	1	60,300,000	Member	Buy
2024-01-10 16:23:48	2030 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2024-01-10 16:23:48	2030 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2024-01-10 16:24:03	2030 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-01-10 16:24:03	2030 On 02/05/2024			Bond Future	1	60,300,000	Member	Sell
2024-01-10 16:24:03	2030 On 02/05/2024			Bond Future	1	60,300,000	Client	Buy
2024-01-10 16:24:03	2030 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-01-10 16:24:03	2030 On 02/05/2024			Bond Future	1	200,000	Client	Buy
Total for 2030 Bond Future					68	1,564,400,000		
2024-01-10 09:01:34	2032 On 01/02/2024			Bond Future	1	4,500,000	Member	Buy
2024-01-10 09:01:34	2032 On 01/02/2024			Bond Future	1	4,500,000	Member	Sell
2024-01-10 15:37:54	2032 On 01/02/2024			Bond Future	1	2,736,900,000	Member	Buy
2024-01-10 15:37:54	2032 On 02/05/2024			Bond Future	1	2,736,900,000	Member	Sell
2024-01-10 16:17:16	2032 On 01/02/2024			Bond Future	1	11,200,000	Member	Sell
2024-01-10 16:17:31	2032 On 02/05/2024			Bond Future	1	11,200,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	1,409,000,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	746,900,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	129,100,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	93,200,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	76,700,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	49,300,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	46,500,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	44,800,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	42,400,000	Member	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	93,200,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	49,300,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	46,500,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	44,800,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	1,409,000,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	746,900,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	49,300,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	46,500,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	42,400,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	76,700,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	129,100,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	44,800,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	746,900,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	129,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	76,700,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	1,409,000,000	Client	Buy
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	42,400,000	Member	Sell
2024-01-10 16:18:22	2032 On 02/05/2024			Bond Future	1	93,200,000	Client	Buy
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	24,500,000	Client	Buy
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	36,400,000	Member	Sell
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	26,900,000	Client	Buy
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	36,400,000	Client	Buy
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	24,500,000	Member	Sell
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	11,200,000	Client	Buy
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	26,900,000	Member	Sell
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	36,400,000	Member	Buy
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	26,900,000	Member	Buy
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	11,200,000	Member	Sell
2024-01-10 16:18:23	2032 On 02/05/2024			Bond Future	1	24,500,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	76,700,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	26,900,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	746,900,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	24,500,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	46,500,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	36,400,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	44,800,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	76,700,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	746,900,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	44,800,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	42,400,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	1,409,000,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	11,200,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	129,100,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	1,409,000,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	42,400,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	36,400,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	26,900,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	24,500,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	746,900,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	49,300,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	36,400,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	1,409,000,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	129,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	93,200,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	76,700,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	49,300,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	46,500,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	44,800,000	Member	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	129,100,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	93,200,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	24,500,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	11,200,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	46,500,000	Client	Sell
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	93,200,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	49,300,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	42,400,000	Member	Buy
2024-01-10 16:18:58	2032 On 01/02/2024			Bond Future	1	26,900,000	Member	Buy
Total for 2032 Bond Future					82	21,904,200,000		
2024-01-10 09:01:58	2037 On 01/02/2024			Bond Future	1	10,800,000	Member	Buy
2024-01-10 09:01:58	2037 On 01/02/2024			Bond Future	1	10,800,000	Member	Sell
2024-01-10 13:46:03	2037 On 01/02/2024			Bond Future	1	123,000,000	Member	Sell
2024-01-10 13:52:58	2037 On 01/02/2024			Bond Future	1	123,000,000	Member	Buy
2024-01-10 15:37:54	2037 On 01/02/2024			Bond Future	1	80,000,000	Member	Buy
2024-01-10 15:37:54	2037 On 02/05/2024			Bond Future	1	80,000,000	Member	Sell
2024-01-10 16:21:27	2037 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2024-01-10 16:21:43	2037 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	7,700,000	Client	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	12,800,000	Member	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	7,700,000	Member	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	12,800,000	Member	Buy
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	21,900,000	Member	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	14,100,000	Member	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	13,300,000	Member	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	21,900,000	Member	Buy
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	13,300,000	Client	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	7,700,000	Member	Buy
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	3,200,000	Client	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	14,100,000	Client	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	14,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	12,800,000	Client	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	7,000,000	Client	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	21,900,000	Client	Sell
2024-01-10 16:22:55	2037 On 01/02/2024			Bond Future	1	13,300,000	Member	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	13,300,000	Client	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	14,100,000	Member	Sell
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	12,800,000	Client	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	14,100,000	Client	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	13,300,000	Member	Sell
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	7,700,000	Member	Sell
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	7,700,000	Client	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	21,900,000	Client	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	21,900,000	Member	Sell
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	12,800,000	Member	Sell
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	21,900,000	Member	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	14,100,000	Member	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	13,300,000	Member	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	12,800,000	Member	Buy
2024-01-10 16:23:04	2037 On 02/05/2024			Bond Future	1	7,700,000	Member	Buy
2024-01-10 16:23:05	2037 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-10 16:23:05	2037 On 02/05/2024			Bond Future	1	3,200,000	Client	Buy
2024-01-10 16:23:05	2037 On 02/05/2024			Bond Future	1	7,000,000	Client	Buy
2024-01-10 16:23:05	2037 On 02/05/2024			Bond Future	1	3,200,000	Member	Sell
2024-01-10 16:23:05	2037 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-10 17:09:08	2037 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2024-01-10 17:21:43	2037 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2024-01-10 17:25:07	2037 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-10 17:25:08	2037 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2024-01-10 17:25:08	2037 On 01/02/2024			Bond Future	1	100,000	Client	Sell
Total for 2037 Bond Future					64	919,200,000		
2024-01-10 12:47:51	2044 On 01/02/2024			Bond Future	1	297,200,000	Member	Buy
2024-01-10 12:49:45	2044 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2024-01-10 13:12:09	2044 On 01/02/2024			Bond Future	1	41,700,000	Member	Sell
2024-01-10 13:12:09	2044 On 01/02/2024			Bond Future	1	41,700,000	Client	Sell
2024-01-10 13:12:09	2044 On 01/02/2024			Bond Future	1	41,700,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	16,700,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	16,900,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	4,900,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	48,700,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	16,700,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	72,400,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	4,900,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	48,700,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	72,400,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	81,400,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	48,700,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	72,400,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	16,900,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	16,700,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	81,400,000	Member	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	81,400,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	4,900,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell
2024-01-10 13:12:10	2044 On 01/02/2024			Bond Future	1	16,900,000	Client	Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	5,900,000	Member	Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	5,900,000	Member	Buy
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	3,000,000	Client	Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	5,900,000	Client	Sell
2024-01-10 13:13:23	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2024-01-10 15:32:48	2044 On 01/02/2024			Bond Future	1	5,700,000	Member	Sell
2024-01-10 15:57:55	2044 On 01/02/2024			Bond Future	1	5,700,000	Member	Buy
2024-01-10 16:02:28	2044 On 01/02/2024			Bond Future	1	5,700,000	Client	Buy
2024-01-10 16:02:28	2044 On 01/02/2024			Bond Future	1	5,700,000	Member	Sell
Total for 2044 Bond Future					47	1,211,600,000		
2024-01-10 13:46:03	R035 On 01/02/2024			Bond Future	1	139,000,000	Member	Sell
2024-01-10 13:46:26	R035 On 01/02/2024			Bond Future	1	139,000,000	Member	Buy
Total for R035 Bond Future					2	278,000,000		
2024-01-10 15:32:48	R186 On 01/02/2024			Bond Future	1	100,700,000	Member	Buy
2024-01-10 16:30:12	R186 On 01/02/2024			Bond Future	1	85,300,000	Member	Sell
2024-01-10 16:30:39	R186 On 01/02/2024			Bond Future	1	15,400,000	Member	Sell
2024-01-10 16:30:39	R186 On 01/02/2024			Bond Future	1	85,300,000	Member	Buy
2024-01-10 16:30:39	R186 On 01/02/2024			Bond Future	1	15,400,000	Member	Buy
2024-01-10 16:30:39	R186 On 01/02/2024			Bond Future	1	15,400,000	Client	Sell
2024-01-10 16:30:39	R186 On 01/02/2024			Bond Future	1	85,300,000	Client	Sell
Total for R186 Bond Future					7	402,800,000		
2024-01-10 13:46:03	R248 On 01/02/2024			Bond Future	1	275,000,000	Member	Buy
2024-01-10 13:46:54	R248 On 01/02/2024			Bond Future	1	275,000,000	Member	Sell
Total for R248 Bond Future					2	550,000,000		
Grand Total for all Instruments					272	26,830,200,000		