



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: 19/06/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-06-19 12:33:46 | 2032 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Member | Buy |
| 2024-06-19 12:58:50 | 2032 On 01/08/2024 | | | Bond Future | 1 | 2,200,000 | Member | Sell |
| 2024-06-19 12:58:50 | 2032 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-06-19 13:52:53 | 2032 On 01/08/2024 | | | Bond Future | 1 | 326,300,000 | Member | Sell |
| 2024-06-19 13:52:53 | 2032 On 01/08/2024 | | | Bond Future | 1 | 68,700,000 | Member | Buy |
| 2024-06-19 14:44:22 | 2032 On 01/08/2024 | | | Bond Future | 1 | 71,000,000 | Member | Buy |
| 2024-06-19 14:44:22 | 2032 On 01/08/2024 | | | Bond Future | 1 | 71,000,000 | Client | Buy |
| 2024-06-19 14:44:22 | 2032 On 01/08/2024 | | | Bond Future | 1 | 98,900,000 | Member | Sell |
| 2024-06-19 14:44:22 | 2032 On 01/08/2024 | | | Bond Future | 1 | 98,900,000 | Client | Buy |
| 2024-06-19 14:44:22 | 2032 On 01/08/2024 | | | Bond Future | 1 | 98,900,000 | Member | Buy |
| 2024-06-19 14:44:22 | 2032 On 01/08/2024 | | | Bond Future | 1 | 71,000,000 | Member | Sell |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Member | Sell |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Client | Buy |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 87,500,000 | Member | Buy |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 68,700,000 | Member | Sell |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 87,500,000 | Member | Sell |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 68,700,000 | Client | Buy |
| 2024-06-19 14:44:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 87,500,000 | Client | Buy |
| 2024-06-19 17:13:57 | 2032 On 01/08/2024 | | | Bond Future | 1 | 2,200,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|----------|
| 2024-06-19 17:13:57 | 2032 On 01/08/2024 | | | Bond Future | 1 | 2,200,000 | Client | Sell |
| Total for 2032 Bond Future | | | | | 21 | 1,314,000,000 | | |
| 2024-06-19 13:52:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 93,500,000 | Member | Sell |
| 2024-06-19 13:52:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 93,500,000 | Member | Buy |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 4,000,000 | Client | Sell |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 78,700,000 | Member | Buy |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 29,000,000 | Member | Sell |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 39,600,000 | Member | Buy |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 4,000,000 | Member | Buy |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 29,000,000 | Client | Buy |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Client | Sell |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 39,600,000 | Client | Sell |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-06-19 14:54:53 | 2037 On 01/08/2024 | | | Bond Future | 1 | 78,700,000 | Client | Sell |
| 2024-06-19 16:34:36 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Sell |
| 2024-06-19 16:34:36 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Buy |
| 2024-06-19 17:31:46 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Sell |
| 2024-06-19 17:31:46 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Buy |
| 2024-06-19 17:54:04 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Buy |
| 2024-06-19 17:54:04 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Client | Sell |
| Total for 2037 Bond Future | | | | | 18 | 495,400,000 | | |
| 2024-06-19 11:33:15 | 2040 On 01/08/2024 | | | Bond Future | 1 | 7,900,000 | Client | Buy |
| 2024-06-19 11:33:15 | 2040 On 01/08/2024 | | | Bond Future | 1 | 7,900,000 | Client | Sell |
| 2024-06-19 13:52:53 | 2040 On 01/08/2024 | | | Bond Future | 1 | 124,100,000 | Member | Buy |
| 2024-06-19 13:52:53 | 2040 On 01/08/2024 | | | Bond Future | 1 | 7,300,000 | Member | Sell |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 67,500,000 | Member | Sell |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 49,300,000 | Member | Sell |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 7,300,000 | Client | Sell |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 7,300,000 | Member | Buy |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 67,500,000 | Member | Buy |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 49,300,000 | Client | Sell |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 49,300,000 | Member | Buy |
| 2024-06-19 14:37:20 | 2040 On 01/08/2024 | | | Bond Future | 1 | 67,500,000 | Client | Sell |
| Total for 2040 Bond Future | | | | | 12 | 512,200,000 | | |
| 2024-06-19 13:06:00 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 1,140,500,000 | Member | Sell |
| 2024-06-19 13:06:00 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 1,140,500,000 | Member | Buy |
| 2024-06-19 13:38:52 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 1,140,500,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---------------------|--------------------|--------|-----------|-------------|--------------|------------|------------|----------|
| 2024-06-19 13:38:52 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 20,900,000 | Member | Sell |
| 2024-06-19 15:07:46 | 2044 On 01/08/2024 | | | Bond Future | 1 | 70,800,000 | Member | Buy |
| 2024-06-19 15:07:46 | 2044 On 01/08/2024 | | | Bond Future | 1 | 6,700,000 | Member | Sell |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,900,000 | Member | Sell |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 100,000 | Member | Sell |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Sell |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Buy |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Client | Sell |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,900,000 | Client | Sell |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,900,000 | Member | Buy |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 100,000 | Client | Sell |
| 2024-06-19 15:25:37 | 2044 On 01/08/2024 | | | Bond Future | 1 | 100,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,100,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,100,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,800,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 37,500,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 4,100,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 6,700,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,100,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 8,500,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,100,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 4,100,000 | Member | Buy |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,000,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,800,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 37,500,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,800,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,100,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,100,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 8,500,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 4,100,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 37,500,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---------------------|--------------------|--------|----------|-------------|--------------|-------------|------------|----------|
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 6,700,000 | Client | Sell |
| 2024-06-19 15:25:38 | 2044 On 01/08/2024 | | | Bond Future | 1 | 8,500,000 | Member | Buy |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 64,100,000 | Member | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 274,000,000 | Member | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 220,400,000 | Member | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 208,500,000 | Member | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 137,300,000 | Member | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 274,000,000 | Member | Buy |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 274,000,000 | Client | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 220,400,000 | Member | Buy |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 220,400,000 | Client | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 208,500,000 | Member | Buy |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 208,500,000 | Client | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 137,300,000 | Member | Buy |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 137,300,000 | Client | Sell |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 64,100,000 | Member | Buy |
| 2024-06-19 16:24:44 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 64,100,000 | Client | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 43,700,000 | Member | Buy |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 43,700,000 | Client | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 38,600,000 | Member | Buy |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 38,600,000 | Client | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 37,700,000 | Member | Buy |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 37,700,000 | Client | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 30,300,000 | Member | Buy |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 30,300,000 | Client | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 19,300,000 | Member | Buy |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 19,300,000 | Client | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 10,100,000 | Member | Buy |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 10,100,000 | Client | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 43,700,000 | Member | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 38,600,000 | Member | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 37,700,000 | Member | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 19,300,000 | Member | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 10,100,000 | Member | Sell |
| 2024-06-19 16:24:45 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 30,300,000 | Member | Sell |
| 2024-06-19 16:24:46 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 9,600,000 | Member | Sell |
| 2024-06-19 16:24:46 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 9,500,000 | Member | Sell |
| 2024-06-19 16:24:46 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 9,600,000 | Member | Buy |
| 2024-06-19 16:24:46 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 9,600,000 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|----------|-------------|--------------|---------------|------------|----------|
| 2024-06-19 16:24:46 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 9,500,000 | Member | Buy |
| 2024-06-19 16:24:46 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 9,500,000 | Client | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 6,900,000 | Member | Buy |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 6,900,000 | Client | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 4,600,000 | Member | Buy |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 4,600,000 | Client | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 2,900,000 | Member | Buy |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 2,900,000 | Client | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 2,100,000 | Member | Buy |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 2,100,000 | Client | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 6,900,000 | Member | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 4,600,000 | Member | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 2,900,000 | Member | Sell |
| 2024-06-19 16:24:47 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 2,100,000 | Member | Sell |
| 2024-06-19 16:25:23 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 20,900,000 | Member | Buy |
| 2024-06-19 16:25:23 | 2044 On 07/11/2024 | 12.50 | Put | Bond Future | 1 | 20,900,000 | Client | Sell |
| Total for 2044 Bond Future | | | | | 97 | 7,126,200,000 | | |
| 2024-06-19 11:34:34 | R035 On 01/08/2024 | | | Bond Future | 1 | 11,300,000 | Member | Buy |
| 2024-06-19 11:34:34 | R035 On 01/08/2024 | | | Bond Future | 1 | 11,300,000 | Member | Sell |
| 2024-06-19 11:58:23 | R035 On 01/08/2024 | | | Bond Future | 1 | 52,100,000 | Member | Buy |
| 2024-06-19 12:39:10 | R035 On 01/08/2024 | | | Bond Future | 1 | 52,100,000 | Member | Sell |
| 2024-06-19 12:40:21 | R035 On 01/08/2024 | | | Bond Future | 1 | 52,100,000 | Client | Sell |
| 2024-06-19 12:40:21 | R035 On 01/08/2024 | | | Bond Future | 1 | 52,100,000 | Member | Buy |
| 2024-06-19 13:34:10 | R035 On 01/08/2024 | | | Bond Future | 1 | 11,300,000 | Client | Buy |
| 2024-06-19 13:34:10 | R035 On 01/08/2024 | | | Bond Future | 1 | 11,300,000 | Member | Sell |
| 2024-06-19 16:34:36 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Sell |
| 2024-06-19 16:34:36 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Buy |
| 2024-06-19 17:31:59 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Buy |
| 2024-06-19 17:31:59 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Sell |
| 2024-06-19 17:55:12 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Buy |
| 2024-06-19 17:55:12 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Client | Sell |
| Total for R035 Bond Future | | | | | 14 | 263,800,000 | | |
| 2024-06-19 12:40:08 | R186 On 01/08/2024 | | | Bond Future | 1 | 150,000,000 | Member | Sell |
| 2024-06-19 12:53:00 | R186 On 01/08/2024 | | | Bond Future | 1 | 150,000,000 | Member | Buy |
| 2024-06-19 12:54:01 | R186 On 01/08/2024 | | | Bond Future | 1 | 150,000,000 | Client | Buy |
| 2024-06-19 12:54:01 | R186 On 01/08/2024 | | | Bond Future | 1 | 150,000,000 | Member | Sell |
| Total for R186 Bond Future | | | | | 4 | 600,000,000 | | |
| 2024-06-19 13:52:53 | R209 On 01/08/2024 | | | Bond Future | 1 | 178,700,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-06-19 13:52:53 | R209 On 01/08/2024 | | | Bond Future | 1 | 61,000,000 | Member | Sell |
| 2024-06-19 14:39:33 | R209 On 01/08/2024 | | | Bond Future | 1 | 49,000,000 | Member | Sell |
| 2024-06-19 14:39:33 | R209 On 01/08/2024 | | | Bond Future | 1 | 68,700,000 | Member | Sell |
| 2024-06-19 14:39:33 | R209 On 01/08/2024 | | | Bond Future | 1 | 68,700,000 | Member | Buy |
| 2024-06-19 14:39:33 | R209 On 01/08/2024 | | | Bond Future | 1 | 49,000,000 | Client | Sell |
| 2024-06-19 14:39:33 | R209 On 01/08/2024 | | | Bond Future | 1 | 68,700,000 | Client | Sell |
| 2024-06-19 14:39:33 | R209 On 01/08/2024 | | | Bond Future | 1 | 49,000,000 | Member | Buy |
| 2024-06-19 14:39:34 | R209 On 01/08/2024 | | | Bond Future | 1 | 61,000,000 | Member | Buy |
| 2024-06-19 14:39:34 | R209 On 01/08/2024 | | | Bond Future | 1 | 61,000,000 | Client | Sell |
| Total for R209 Bond Future | | | | | 10 | 714,800,000 | | |
| 2024-06-19 15:41:19 | R214 On 01/08/2024 | | | Bond Future | 1 | 16,000,000 | Member | Sell |
| 2024-06-19 15:41:19 | R214 On 01/08/2024 | | | Bond Future | 1 | 32,000,000 | Member | Buy |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,900,000 | Member | Buy |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,500,000 | Member | Sell |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,900,000 | Member | Sell |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 300,000 | Member | Sell |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 300,000 | Member | Buy |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 300,000 | Client | Sell |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,500,000 | Member | Buy |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,900,000 | Client | Sell |
| 2024-06-19 16:00:37 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,500,000 | Client | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 16,000,000 | Client | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,500,000 | Client | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,200,000 | Member | Buy |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 4,600,000 | Member | Buy |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 4,600,000 | Client | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,500,000 | Member | Buy |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,200,000 | Client | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 5,000,000 | Client | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 16,000,000 | Member | Buy |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,200,000 | Member | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 4,600,000 | Member | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 5,000,000 | Member | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 1,500,000 | Member | Sell |
| 2024-06-19 16:00:38 | R214 On 01/08/2024 | | | Bond Future | 1 | 5,000,000 | Member | Buy |
| Total for R214 Bond Future | | | | | 25 | 128,000,000 | | |
| 2024-06-19 14:17:14 | R248 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Buy |
| 2024-06-19 14:17:14 | R248 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|----------------|------------|-----------|
| 2024-06-19 14:30:18 | R248 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Buy |
| 2024-06-19 14:30:18 | R248 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Client | Sell |
| Total for R248 Bond Future | | | | | 4 | 2,000,000 | | |
| Grand Total for all Instruments | | | | | 205 | 11,156,400,000 | | |