



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:50	GOVI	On 06/05/2021		GOVI	1	30,000	0.00 Member	Buy
11:42:50	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Sell
11:42:50	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Buy
11:42:50	GOVI	On 06/05/2021		GOVI	1	30,000	0.00 Member	Sell
Total for GOVI GOVI					4	120,000	0.00	
14:18:17	I2025	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member	Sell
14:18:17	I2025	On 05/08/2021		Bond Future	1	5,000,000	0.00 Member	Buy
14:18:17	I2025	On 05/08/2021		Bond Future	1	5,000,000	0.00 Member	Sell
14:18:17	I2025	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member	Buy
15:25:50	I2025	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member	Sell
15:25:50	I2025	On 06/05/2021		Bond Future	1	5,000,000	0.00 Client	Buy
15:26:21	I2025	On 05/08/2021		Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:26:21	I2025	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
16:32:24	I2025	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Buy
16:32:24	I2025	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:32:24	I2025	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:32:24	I2025	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:36:09	I2025	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
16:36:09	I2025	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:36:33	I2025	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:36:33	I2025	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Buy
16:36:58	I2025	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:36:58	I2025	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
16:37:13	I2025	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:37:13	I2025	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:37:49	I2025	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Sell
16:37:49	I2025	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Buy
16:37:49	I2025	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
16:37:49	I2025	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
Total for I2025 Bond Future						24	380,000,000	0.00	
16:48:17	I2029	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Buy
16:48:17	I2029	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Sell
16:48:17	I2029	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Buy
16:48:17	I2029	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Sell
Total for I2029 Bond Future						4	80,000,000	0.00	
14:18:17	I2033	On 06/05/2021			Bond Future	1	13,000,000	0.00 Member	Buy
14:18:17	I2033	On 05/08/2021			Bond Future	1	13,000,000	0.00 Member	Sell
14:18:17	I2033	On 05/08/2021			Bond Future	1	13,000,000	0.00 Member	Buy
14:18:17	I2033	On 06/05/2021			Bond Future	1	13,000,000	0.00 Member	Sell
15:23:34	I2033	On 06/05/2021			Bond Future	1	13,000,000	0.00 Client	Sell
15:23:34	I2033	On 06/05/2021			Bond Future	1	13,000,000	0.00 Member	Buy
15:24:09	I2033	On 05/08/2021			Bond Future	1	13,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:24:09	I2033	On 05/08/2021			Bond Future	1	13,000,000	0.00 Member	Sell
16:55:13	I2033	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Sell
16:55:13	I2033	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Buy
16:55:13	I2033	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Buy
16:55:13	I2033	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Sell
Total for I2033 Bond Future						12	184,000,000	0.00	
14:23:43	I2038	On 06/05/2021			Bond Future	1	110,000,000	0.00 Member	Buy
14:23:43	I2038	On 05/08/2021			Bond Future	1	110,000,000	0.00 Member	Sell
14:26:45	I2038	On 06/05/2021			Bond Future	1	110,000,000	0.00 Member	Sell
14:27:19	I2038	On 05/08/2021			Bond Future	1	110,000,000	0.00 Member	Buy
15:37:08	I2038	On 06/05/2021			Bond Future	1	100,000,000	0.00 Member	Sell
15:37:08	I2038	On 06/05/2021			Bond Future	1	110,000,000	0.00 Member	Buy
15:38:00	I2038	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
15:38:00	I2038	On 05/08/2021			Bond Future	1	110,000,000	0.00 Member	Sell
16:05:07	I2038	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:05:07	I2038	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
16:05:07	I2038	On 06/05/2021			Bond Future	1	100,000,000	0.00 Member	Buy
16:05:07	I2038	On 06/05/2021			Bond Future	1	100,000,000	0.00 Client	Sell
16:05:07	I2038	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
16:06:15	I2038	On 05/08/2021			Bond Future	1	100,000,000	0.00 Member	Sell
16:06:15	I2038	On 05/08/2021			Bond Future	1	100,000,000	0.00 Client	Buy
16:06:15	I2038	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
16:06:15	I2038	On 05/08/2021			Bond Future	1	100,000,000	0.00 Member	Buy
16:06:15	I2038	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Buy
16:50:45	I2038	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Buy
16:50:45	I2038	On 05/08/2021			Bond Future	1	7,000,000	0.00 Client	Sell
16:50:45	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Sell
16:50:45	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Buy
16:52:29	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
16:52:29	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Sell
16:52:36	I2038	On 05/08/2021			Bond Future	1	7,000,000	0.00 Client	Buy
16:52:36	I2038	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						26	1,376,000,000	0.00	
12:35:05	IGOV	On 05/08/2021			Index Future	1	4,970,000	0.00 Member	Sell
12:35:05	IGOV	On 06/05/2021			Index Future	1	4,970,000	0.00 Member	Buy
12:35:05	IGOV	On 06/05/2021			Index Future	1	2,860,000	0.00 Member	Sell
12:35:05	IGOV	On 05/08/2021			Index Future	1	2,860,000	0.00 Member	Buy
13:13:25	IGOV	On 06/05/2021			Index Future	1	2,060,000	0.00 Member	Buy
13:13:25	IGOV	On 06/05/2021			Index Future	1	2,060,000	0.00 Member	Sell
13:13:25	IGOV	On 06/05/2021			Index Future	1	30,000	0.00 Member	Buy
13:13:25	IGOV	On 06/05/2021			Index Future	1	30,000	0.00 Member	Sell
13:13:25	IGOV	On 06/05/2021			Index Future	1	20,000	0.00 Member	Buy
13:13:25	IGOV	On 06/05/2021			Index Future	1	20,000	0.00 Member	Sell
13:13:25	IGOV	On 06/05/2021			Index Future	1	2,060,000	0.00 Client	Sell
13:13:25	IGOV	On 06/05/2021			Index Future	1	30,000	0.00 Client	Sell
13:13:25	IGOV	On 06/05/2021			Index Future	1	20,000	0.00 Client	Sell
13:13:38	IGOV	On 05/08/2021			Index Future	1	2,060,000	0.00 Member	Sell
13:13:38	IGOV	On 05/08/2021			Index Future	1	2,060,000	0.00 Member	Buy
13:13:38	IGOV	On 05/08/2021			Index Future	1	30,000	0.00 Member	Sell
13:13:38	IGOV	On 05/08/2021			Index Future	1	30,000	0.00 Member	Buy
13:13:38	IGOV	On 05/08/2021			Index Future	1	20,000	0.00 Member	Buy
13:13:38	IGOV	On 05/08/2021			Index Future	1	2,060,000	0.00 Client	Buy
13:13:38	IGOV	On 05/08/2021			Index Future	1	30,000	0.00 Client	Buy
13:13:38	IGOV	On 05/08/2021			Index Future	1	20,000	0.00 Client	Buy
13:13:38	IGOV	On 05/08/2021			Index Future	1	20,000	0.00 Member	Sell
Total for IGOV Index Future						22	28,320,000	0.00	
10:28:30	R186	On 06/05/2021			Bond Future	1	12,800,000	0.00 Member	Sell
11:11:28	R186	On 06/05/2021			Bond Future	1	12,800,000	0.00 Client	Buy
12:30:50	R186	On 05/08/2021			Bond Future	1	9,800,000	0.00 Member	Buy
12:30:50	R186	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Sell
12:46:44	R186	On 05/08/2021			Bond Future	1	7,600,000	0.00 Member	Buy
12:46:44	R186	On 05/08/2021			Bond Future	1	7,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						16	2,024,000,000	0.00	
11:10:22	R2030	On 05/08/2021			Bond Future	1	261,000,000	0.00 Member	Buy
12:54:38	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
12:54:38	R2030	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
12:54:38	R2030	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
12:54:38	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
13:14:08	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
13:14:08	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
13:15:41	R2030	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
13:15:41	R2030	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Buy
14:37:43	R2030	On 03/02/2022	8.85	Call	Bond Future	1	100,000,000	0.00 Member	Sell
14:37:43	R2030	On 03/02/2022	10.85	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:37:43	R2030	On 03/02/2022	9.60	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:37:43	R2030	On 03/02/2022	9.60	Call	Bond Future	1	100,000,000	0.00 Member	Sell
14:37:43	R2030	On 03/02/2022	8.85	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:37:43	R2030	On 03/02/2022	10.85	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:54:14	R2030	On 05/08/2021			Bond Future	1	5,100,000	0.00 Member	Sell
14:57:31	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
14:57:31	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Sell
14:57:31	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
14:57:31	R2030	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:57:31	R2030	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Sell
14:57:31	R2030	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
15:08:49	R2030	On 05/08/2021			Bond Future	1	32,200,000	0.00 Client	Sell
15:08:49	R2030	On 05/08/2021			Bond Future	1	32,200,000	0.00 Member	Sell
15:08:49	R2030	On 05/08/2021			Bond Future	1	32,200,000	0.00 Member	Buy
15:11:15	R2030	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Buy
15:11:15	R2030	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Buy
15:11:15	R2030	On 05/08/2021			Bond Future	1	23,700,000	0.00 Client	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	5,100,000	0.00 Member	Buy
15:11:15	R2030	On 05/08/2021			Bond Future	1	5,100,000	0.00 Client	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Client	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	6,800,000	0.00 Client	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	159,900,000	0.00 Client	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	23,700,000	0.00 Member	Buy
15:11:15	R2030	On 05/08/2021			Bond Future	1	23,700,000	0.00 Member	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	159,900,000	0.00 Member	Buy
15:11:15	R2030	On 05/08/2021			Bond Future	1	159,900,000	0.00 Member	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Buy
15:11:15	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Sell
15:11:15	R2030	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Sell
15:49:34	R2030	On 05/08/2021			Bond Future	1	200,000,000	0.00 Member	Sell
15:49:34	R2030	On 05/08/2021			Bond Future	1	200,000,000	0.00 Member	Buy
15:53:08	R2030	On 06/05/2021			Bond Future	1	200,000,000	0.00 Member	Sell
15:53:08	R2030	On 06/05/2021			Bond Future	1	200,000,000	0.00 Member	Buy
16:21:47	R2030	On 03/02/2022	10.85	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:21:47	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,400,000	0.00 Member	Sell
16:22:02	R2030	On 03/02/2022	8.85	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:22:02	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,400,000	0.00 Member	Sell
16:22:14	R2030	On 03/02/2022	9.60	Call	Bond Future	1	100,000,000	0.00 Member	Sell
16:22:14	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,400,000	0.00 Member	Buy
16:38:58	R2030	On 06/05/2021			Bond Future	1	32,000,000	0.00 Client	Sell
16:38:58	R2030	On 06/05/2021			Bond Future	1	32,000,000	0.00 Client	Buy
16:38:58	R2030	On 05/08/2021			Bond Future	1	32,000,000	0.00 Client	Buy
16:38:58	R2030	On 05/08/2021			Bond Future	1	32,000,000	0.00 Client	Sell
17:07:27	R2030	On 03/02/2022	9.60	Call	Bond Future	1	8,800,000	0.00 Client	Buy
17:07:27	R2030	On 03/02/2022	9.60	Call	Bond Future	1	8,800,000	0.00 Member	Sell
17:07:27	R2030	On 03/02/2022	9.60	Call	Bond Future	1	8,800,000	0.00 Member	Buy
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	13,900,000	0.00 Client	Buy
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	13,900,000	0.00 Member	Buy
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	30,800,000	0.00 Member	Sell
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	2,600,000	0.00 Member	Buy
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	13,900,000	0.00 Member	Sell
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	30,800,000	0.00 Member	Buy
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	2,600,000	0.00 Member	Sell
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	2,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:28	R2030	On 03/02/2022	9.60	Call	Bond Future	1	30,800,000	0.00 Client	Buy
17:07:29	R2030	On 03/02/2022	9.60	Call	Bond Future	1	10,500,000	0.00 Client	Buy
17:07:29	R2030	On 03/02/2022	9.60	Call	Bond Future	1	10,500,000	0.00 Member	Sell
17:07:29	R2030	On 03/02/2022	9.60	Call	Bond Future	1	10,500,000	0.00 Member	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	14,000,000	0.00 Member	Sell
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	14,000,000	0.00 Client	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	1,900,000	0.00 Member	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	14,000,000	0.00 Member	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,800,000	0.00 Member	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	7,000,000	0.00 Member	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,800,000	0.00 Client	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,800,000	0.00 Member	Sell
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	7,000,000	0.00 Member	Sell
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	1,900,000	0.00 Member	Sell
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	7,000,000	0.00 Client	Buy
17:09:33	R2030	On 03/02/2022	9.60	Call	Bond Future	1	1,900,000	0.00 Client	Buy
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	8,800,000	0.00 Member	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	2,600,000	0.00 Client	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	30,800,000	0.00 Client	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	8,800,000	0.00 Client	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	8,800,000	0.00 Member	Buy
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	13,900,000	0.00 Client	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	2,600,000	0.00 Member	Buy
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	14,000,000	0.00 Client	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	13,900,000	0.00 Member	Buy
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	14,000,000	0.00 Member	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	13,900,000	0.00 Member	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	2,600,000	0.00 Member	Sell
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	14,000,000	0.00 Member	Buy
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	30,800,000	0.00 Member	Buy
17:11:54	R2030	On 03/02/2022	8.85	Call	Bond Future	1	30,800,000	0.00 Member	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	10,500,000	0.00 Member	Buy
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	10,500,000	0.00 Client	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	1,900,000	0.00 Member	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	7,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	1,900,000	0.00 Client	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	10,500,000	0.00 Member	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,800,000	0.00 Member	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	7,000,000	0.00 Member	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	1,900,000	0.00 Member	Buy
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,800,000	0.00 Client	Sell
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,800,000	0.00 Member	Buy
17:13:14	R2030	On 03/02/2022	8.85	Call	Bond Future	1	7,000,000	0.00 Member	Buy
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	14,000,000	0.00 Client	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	14,000,000	0.00 Member	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	8,800,000	0.00 Member	Buy
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	2,600,000	0.00 Client	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	2,600,000	0.00 Member	Buy
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	2,600,000	0.00 Member	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	14,000,000	0.00 Member	Buy
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	8,800,000	0.00 Member	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	8,800,000	0.00 Client	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	30,800,000	0.00 Client	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	13,900,000	0.00 Member	Buy
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	13,900,000	0.00 Client	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	13,900,000	0.00 Member	Sell
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	30,800,000	0.00 Member	Buy
17:14:36	R2030	On 03/02/2022	10.85	Put	Bond Future	1	30,800,000	0.00 Member	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	10,500,000	0.00 Member	Buy
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	1,900,000	0.00 Member	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	10,500,000	0.00 Client	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	10,500,000	0.00 Member	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,800,000	0.00 Member	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	7,000,000	0.00 Member	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,800,000	0.00 Client	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	7,000,000	0.00 Client	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	1,900,000	0.00 Client	Sell
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	1,900,000	0.00 Member	Buy
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,800,000	0.00 Member	Buy
17:15:23	R2030	On 03/02/2022	10.85	Put	Bond Future	1	7,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:39	R2030	On 03/02/2022	9.60	Call	Bond Future	1	1,300,000	0.00 Client	Buy
17:22:39	R2030	On 03/02/2022	9.60	Call	Bond Future	1	1,300,000	0.00 Member	Buy
17:22:39	R2030	On 03/02/2022	9.60	Call	Bond Future	1	1,300,000	0.00 Member	Sell
17:22:55	R2030	On 03/02/2022	8.85	Call	Bond Future	1	1,300,000	0.00 Client	Sell
17:22:55	R2030	On 03/02/2022	8.85	Call	Bond Future	1	1,300,000	0.00 Member	Sell
17:22:55	R2030	On 03/02/2022	8.85	Call	Bond Future	1	1,300,000	0.00 Member	Buy
17:23:15	R2030	On 03/02/2022	10.85	Put	Bond Future	1	1,300,000	0.00 Client	Sell
17:23:15	R2030	On 03/02/2022	10.85	Put	Bond Future	1	1,300,000	0.00 Member	Buy
17:23:15	R2030	On 03/02/2022	10.85	Put	Bond Future	1	1,300,000	0.00 Member	Sell
17:24:03	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,400,000	0.00 Member	Sell
17:24:03	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,400,000	0.00 Client	Buy
17:24:29	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,400,000	0.00 Member	Buy
17:24:29	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,400,000	0.00 Client	Sell
17:24:37	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,400,000	0.00 Member	Buy
17:24:37	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,400,000	0.00 Client	Sell

Total for R2030 Bond Future

152

3,852,000,000

0.00

12:30:50	R2032	On 05/08/2021			Bond Future	1	10,400,000	0.00 Member	Sell
12:30:50	R2032	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Buy
12:47:27	R2032	On 05/08/2021			Bond Future	1	8,100,000	0.00 Member	Sell
12:47:27	R2032	On 05/08/2021			Bond Future	1	8,100,000	0.00 Member	Buy
12:47:27	R2032	On 05/08/2021			Bond Future	1	2,300,000	0.00 Client	Buy
12:47:27	R2032	On 05/08/2021			Bond Future	1	8,100,000	0.00 Client	Buy
12:47:27	R2032	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Sell

Total for R2032 Bond Future

7

41,600,000

0.00

11:28:32	R2035	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
11:28:32	R2035	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
12:30:50	R2035	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Sell
12:30:50	R2035	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
12:47:07	R2035	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
12:47:07	R2035	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:47:07	R2035	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
12:47:07	R2035	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
12:47:07	R2035	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Buy
16:02:56	R2035	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:02:56	R2035	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2035 Bond Future						11	17,200,000	0.00	
11:51:58	R2037	On 06/05/2021			Bond Future	1	51,200,000	0.00 Member	Sell
12:07:11	R2037	On 06/05/2021			Bond Future	1	51,200,000	0.00 Client	Buy
Total for R2037 Bond Future						2	102,400,000	0.00	
12:54:38	R2040	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Buy
12:54:38	R2040	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Sell
12:54:38	R2040	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Buy
12:54:38	R2040	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Sell
13:19:39	R2040	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Buy
13:19:39	R2040	On 06/05/2021			Bond Future	1	30,000,000	0.00 Client	Sell
13:20:36	R2040	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Sell
13:20:36	R2040	On 05/08/2021			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R2040 Bond Future						8	240,000,000	0.00	
12:54:38	R2044	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Buy
12:54:38	R2044	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Sell
12:54:38	R2044	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Buy
12:54:38	R2044	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Sell
13:21:29	R2044	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Buy
13:21:29	R2044	On 06/05/2021			Bond Future	1	40,000,000	0.00 Client	Sell
13:22:20	R2044	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Sell
13:22:20	R2044	On 05/08/2021			Bond Future	1	40,000,000	0.00 Client	Buy
14:24:39	R2044	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Buy
14:24:39	R2044	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:32:40	R2044	On 05/08/2021			Bond Future	1	7,100,000	0.00 Client	Buy
14:32:40	R2044	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Sell
Total for R2044 Bond Future						12	348,400,000	0.00	
15:49:59	R2048	On 05/08/2021			Bond Future	1	300,000,000	0.00 Member	Sell
15:49:59	R2048	On 05/08/2021			Bond Future	1	300,000,000	0.00 Member	Buy
15:53:29	R2048	On 06/05/2021			Bond Future	1	300,000,000	0.00 Member	Sell
15:53:29	R2048	On 06/05/2021			Bond Future	1	300,000,000	0.00 Member	Buy
Total for R2048 Bond Future						4	1,200,000,000	0.00	
15:49:42	R209	On 05/08/2021			Bond Future	1	840,000,000	0.00 Member	Buy
15:49:42	R209	On 05/08/2021			Bond Future	1	840,000,000	0.00 Member	Sell
15:53:15	R209	On 06/05/2021			Bond Future	1	840,000,000	0.00 Member	Sell
15:53:15	R209	On 06/05/2021			Bond Future	1	840,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	3,360,000,000	0.00	
15:49:48	R214	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Sell
15:49:48	R214	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Buy
15:53:23	R214	On 06/05/2021			Bond Future	1	50,000,000	0.00 Member	Buy
15:53:23	R214	On 06/05/2021			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R214 Bond Future						4	200,000,000	0.00	
Grand Total for all Instruments						333	17,242,840,000	0.00	