



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: 28/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-28 13:04:50	2029 On 02/05/2024			Bond Future	1	13,000,000	Member	Sell
2024-03-28 13:33:58	2029 On 02/05/2024			Bond Future	1	9,000,000	Member	Buy
2024-03-28 13:35:01	2029 On 02/05/2024			Bond Future	1	9,000,000	Member	Sell
2024-03-28 13:35:01	2029 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-03-28 13:35:01	2029 On 02/05/2024			Bond Future	1	9,000,000	Client	Buy
2024-03-28 13:35:01	2029 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-28 13:35:01	2029 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
Total for 2029 Bond Future					7	52,000,000		
2024-03-28 09:36:32	2030 On 02/05/2024			Bond Future	1	20,000,000	Member	Sell
2024-03-28 09:37:38	2030 On 02/05/2024			Bond Future	1	20,000,000	Member	Buy
2024-03-28 10:42:49	2030 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-28 10:47:00	2030 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-03-28 12:05:06	2030 On 01/08/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-28 12:05:06	2030 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-28 12:14:48	2030 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-28 12:15:23	2030 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-28 12:15:23	2030 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
2024-03-28 12:16:00	2030 On 02/05/2024			Bond Future	1	20,000,000	Client	Buy
2024-03-28 12:16:00	2030 On 02/05/2024			Bond Future	1	20,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 12:33:24	2030 On 01/08/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-28 12:33:24	2030 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-28 12:40:20	2030 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-03-28 12:43:23	2030 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-28 12:43:23	2030 On 02/05/2024			Bond Future	1	1,500,000	Client	Sell
2024-03-28 12:55:27	2030 On 01/08/2024			Bond Future	1	50,000,000	Client	Buy
2024-03-28 12:55:27	2030 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
Total for 2030 Bond Future					18	402,000,000		
2024-03-28 11:42:22	2032 On 02/05/2024			Bond Future	1	24,500,000	Member	Buy
2024-03-28 12:00:39	2032 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-03-28 12:03:04	2032 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-03-28 12:14:47	2032 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-03-28 12:14:47	2032 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-03-28 12:14:48	2032 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-28 12:28:02	2032 On 02/05/2024			Bond Future	1	24,500,000	Member	Sell
2024-03-28 12:29:05	2032 On 02/05/2024			Bond Future	1	24,500,000	Client	Sell
2024-03-28 12:29:05	2032 On 02/05/2024			Bond Future	1	24,500,000	Member	Buy
2024-03-28 12:39:43	2032 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-03-28 12:43:16	2032 On 02/05/2024			Bond Future	1	1,500,000	Client	Sell
2024-03-28 12:43:16	2032 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-28 14:06:55	2032 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-28 14:12:25	2032 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-28 15:00:25	2032 On 02/05/2024			Bond Future	1	332,900,000	Member	Buy
2024-03-28 15:03:58	2032 On 02/05/2024			Bond Future	1	33,800,000	Member	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	15,200,000	Member	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	12,900,000	Member	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	10,800,000	Member	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	56,400,000	Member	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	10,800,000	Member	Buy
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	300,000	Client	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	56,400,000	Client	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	15,200,000	Member	Buy
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	12,900,000	Member	Buy
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	56,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	12,900,000	Client	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	10,800,000	Client	Sell
2024-03-28 15:48:04	2032 On 02/05/2024			Bond Future	1	15,200,000	Client	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	1,400,000	Client	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	2,400,000	Client	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	15,500,000	Member	Buy
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	4,100,000	Client	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	94,100,000	Member	Buy
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	1,200,000	Client	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	15,500,000	Client	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	4,100,000	Member	Buy
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	94,100,000	Client	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	4,100,000	Member	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	15,500,000	Member	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	94,100,000	Member	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2024-03-28 15:48:05	2032 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	2,500,000	Member	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	17,200,000	Member	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	1,900,000	Member	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	6,600,000	Member	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	18,700,000	Member	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	2,500,000	Member	Buy
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	18,700,000	Member	Buy
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	6,600,000	Client	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	1,900,000	Client	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	17,200,000	Member	Buy
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	17,200,000	Client	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	6,600,000	Member	Buy
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	18,700,000	Client	Sell
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	1,900,000	Member	Buy
2024-03-28 15:50:21	2032 On 02/05/2024			Bond Future	1	2,500,000	Client	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	900,000	Client	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	27,900,000	Client	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	600,000	Client	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	27,900,000	Member	Buy
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	27,900,000	Member	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-28 15:50:22	2032 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-03-28 15:50:23	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-03-28 15:50:23	2032 On 02/05/2024			Bond Future	1	33,800,000	Member	Buy
2024-03-28 15:50:23	2032 On 02/05/2024			Bond Future	1	33,800,000	Client	Sell
2024-03-28 15:50:23	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-03-28 15:50:23	2032 On 02/05/2024			Bond Future	1	7,000,000	Client	Sell
Total for 2032 Bond Future					87	1,444,600,000		
2024-03-28 10:59:43	2037 On 08/05/2025			Bond Future	1	397,500,000	Member	Buy
2024-03-28 10:59:43	2037 On 08/05/2025			Bond Future	1	389,700,000	Member	Sell
2024-03-28 10:59:43	2037 On 08/05/2025	13.35	Call	Bond Future	1	734,300,000	Member	Buy
2024-03-28 10:59:43	2037 On 08/05/2025	13.35	Call	Bond Future	1	750,000,000	Member	Sell
2024-03-28 11:42:22	2037 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-03-28 12:14:48	2037 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-03-28 12:27:34	2037 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-03-28 12:28:49	2037 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-03-28 12:28:49	2037 On 02/05/2024			Bond Future	1	7,000,000	Client	Sell
2024-03-28 12:42:07	2037 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-03-28 12:44:22	2037 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-03-28 12:44:22	2037 On 02/05/2024			Bond Future	1	2,100,000	Client	Sell
2024-03-28 12:53:09	2037 On 08/05/2025	13.35	Call	Bond Future	1	15,700,000	Member	Buy
2024-03-28 12:53:19	2037 On 08/05/2025			Bond Future	1	7,800,000	Member	Sell
2024-03-28 12:53:49	2037 On 08/05/2025	13.35	Call	Bond Future	1	15,700,000	Member	Buy
2024-03-28 12:53:49	2037 On 08/05/2025	13.35	Call	Bond Future	1	15,700,000	Member	Sell
2024-03-28 12:53:57	2037 On 08/05/2025			Bond Future	1	7,800,000	Member	Sell
2024-03-28 12:53:57	2037 On 08/05/2025			Bond Future	1	7,800,000	Member	Buy
2024-03-28 12:54:14	2037 On 08/05/2025	13.35	Call	Bond Future	1	734,300,000	Member	Sell
2024-03-28 14:04:38	2037 On 08/05/2025			Bond Future	1	7,800,000	Member	Buy
2024-03-28 14:04:38	2037 On 08/05/2025			Bond Future	1	7,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 14:39:26	2037 On 08/05/2025	13.35	Call	Bond Future	1	127,500,000	Member	Buy
2024-03-28 14:40:28	2037 On 08/05/2025	13.35	Call	Bond Future	1	606,800,000	Member	Buy
2024-03-28 14:40:28	2037 On 08/05/2025	13.35	Call	Bond Future	1	606,800,000	Member	Sell
2024-03-28 14:40:28	2037 On 08/05/2025	13.35	Call	Bond Future	1	606,800,000	Client	Buy
2024-03-28 14:40:28	2037 On 08/05/2025	13.35	Call	Bond Future	1	127,500,000	Member	Sell
2024-03-28 14:40:28	2037 On 08/05/2025	13.35	Call	Bond Future	1	127,500,000	Client	Buy
2024-03-28 15:07:35	2037 On 08/05/2025	13.35	Call	Bond Future	1	15,700,000	Member	Sell
2024-03-28 15:07:35	2037 On 08/05/2025	13.35	Call	Bond Future	1	15,700,000	Client	Buy
2024-03-28 15:35:46	2037 On 08/05/2025			Bond Future	1	389,700,000	Member	Buy
2024-03-28 16:29:49	2037 On 08/05/2025			Bond Future	1	325,900,000	Member	Sell
2024-03-28 16:33:06	2037 On 08/05/2025			Bond Future	1	63,800,000	Member	Sell
2024-03-28 16:33:06	2037 On 08/05/2025			Bond Future	1	63,800,000	Client	Sell
2024-03-28 16:33:06	2037 On 08/05/2025			Bond Future	1	63,800,000	Member	Buy
2024-03-28 16:33:06	2037 On 08/05/2025			Bond Future	1	325,900,000	Member	Buy
2024-03-28 16:33:06	2037 On 08/05/2025			Bond Future	1	325,900,000	Client	Sell
Total for 2037 Bond Future					36	6,921,400,000		
2024-03-28 08:08:04	2040 On 07/11/2024			Bond Future	1	516,600,000	Member	Sell
2024-03-28 08:08:59	2040 On 07/11/2024			Bond Future	1	309,800,000	Member	Buy
2024-03-28 08:57:36	2040 On 07/11/2024			Bond Future	1	206,800,000	Member	Buy
2024-03-28 08:57:36	2040 On 07/11/2024			Bond Future	1	309,800,000	Member	Sell
2024-03-28 08:57:36	2040 On 07/11/2024			Bond Future	1	206,800,000	Member	Sell
2024-03-28 08:57:36	2040 On 07/11/2024			Bond Future	1	309,800,000	Client	Buy
2024-03-28 08:57:36	2040 On 07/11/2024			Bond Future	1	206,800,000	Client	Buy
2024-03-28 12:14:48	2040 On 02/05/2024			Bond Future	1	2,300,000	Member	Buy
2024-03-28 12:42:32	2040 On 02/05/2024			Bond Future	1	2,300,000	Member	Sell
2024-03-28 12:44:32	2040 On 02/05/2024			Bond Future	1	2,300,000	Client	Sell
2024-03-28 12:44:32	2040 On 02/05/2024			Bond Future	1	2,300,000	Member	Buy
2024-03-28 14:05:53	2040 On 07/11/2024			Bond Future	1	8,200,000	Member	Sell
2024-03-28 14:06:18	2040 On 07/11/2024			Bond Future	1	4,100,000	Member	Buy
2024-03-28 14:18:12	2040 On 07/11/2024			Bond Future	1	4,100,000	Member	Buy
2024-03-28 14:18:12	2040 On 07/11/2024			Bond Future	1	4,100,000	Member	Sell
2024-03-28 14:18:12	2040 On 07/11/2024			Bond Future	1	4,100,000	Client	Buy
2024-03-28 14:18:12	2040 On 07/11/2024			Bond Future	1	4,100,000	Client	Buy
2024-03-28 14:18:12	2040 On 07/11/2024			Bond Future	1	4,100,000	Member	Sell
Total for 2040 Bond Future					18	2,108,400,000		
2024-03-28 15:00:25	2044 On 01/08/2024			Bond Future	1	330,000,000	Member	Sell
2024-03-28 15:02:13	2044 On 01/08/2024			Bond Future	1	12,700,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	2,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	6,500,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	18,300,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	14,900,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	10,600,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	55,200,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	2,500,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	6,500,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	14,900,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	15,200,000	Member	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	15,200,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	2,300,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	6,500,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	14,900,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	55,200,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	15,200,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	10,600,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	18,300,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	55,200,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	700,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	1,300,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	10,600,000	Member	Sell
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	18,300,000	Client	Buy
2024-03-28 15:36:00	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Sell
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Sell
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Sell
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	4,000,000	Client	Buy
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	92,200,000	Member	Sell
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	1,300,000	Client	Buy
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	1,300,000	Client	Buy
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	92,200,000	Client	Buy
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	92,200,000	Member	Buy
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Buy
2024-03-28 15:36:01	2044 On 01/08/2024			Bond Future	1	4,000,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	17,600,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	28,400,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	100,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	34,500,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	7,100,000	Member	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	17,600,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	34,500,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	7,100,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	17,600,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	7,100,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	28,400,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	700,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	600,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	12,700,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	34,500,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	28,400,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	2,000,000	Client	Buy
2024-03-28 16:03:02	2044 On 01/08/2024			Bond Future	1	12,700,000	Client	Buy
2024-03-28 16:54:26	2044 On 02/05/2024			Bond Future	1	3,800,000	Member	Buy
2024-03-28 16:54:26	2044 On 02/05/2024			Bond Future	1	3,800,000	Member	Sell
2024-03-28 16:56:54	2044 On 02/05/2024			Bond Future	1	3,800,000	Member	Sell
2024-03-28 16:56:54	2044 On 02/05/2024			Bond Future	1	3,800,000	Member	Buy
2024-03-28 16:57:40	2044 On 02/05/2024			Bond Future	1	3,800,000	Client	Sell
2024-03-28 16:57:40	2044 On 02/05/2024			Bond Future	1	3,800,000	Member	Buy
Total for 2044 Bond Future					76	1,342,800,000		
2024-03-28 16:27:13	ALBI On 02/05/2024			Index Future	1	30,000	Member	Buy
2024-03-28 16:28:02	ALBI On 02/05/2024			Index Future	1	30,000	Member	Sell
Total for ALBI Index Future					2	60,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 12:14:48	R035 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
2024-03-28 12:41:29	R035 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
2024-03-28 12:43:57	R035 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
2024-03-28 12:43:57	R035 On 02/05/2024			Bond Future	1	1,800,000	Client	Sell
2024-03-28 15:00:25	R035 On 02/05/2024			Bond Future	1	115,000,000	Member	Buy
2024-03-28 15:03:03	R035 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2024-03-28 15:37:43	R035 On 02/05/2024			Bond Future	1	2,300,000	Member	Sell
2024-03-28 15:37:43	R035 On 02/05/2024			Bond Future	1	6,500,000	Member	Buy
2024-03-28 15:37:43	R035 On 02/05/2024			Bond Future	1	6,500,000	Member	Sell
2024-03-28 15:37:43	R035 On 02/05/2024			Bond Future	1	2,300,000	Client	Sell
2024-03-28 15:37:43	R035 On 02/05/2024			Bond Future	1	2,300,000	Member	Buy
2024-03-28 15:37:43	R035 On 02/05/2024			Bond Future	1	6,500,000	Client	Sell
2024-03-28 15:44:20	R035 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-03-28 15:44:20	R035 On 02/05/2024			Bond Future	1	900,000	Client	Sell
2024-03-28 15:44:20	R035 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	9,600,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	400,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	5,200,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	5,300,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	2,400,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	6,000,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	32,500,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	4,500,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	9,600,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	6,000,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	19,500,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	5,300,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	11,700,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	32,500,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	9,600,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	11,700,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	3,800,000	Member	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	500,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	19,500,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	3,800,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	19,500,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	32,500,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	3,800,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	800,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	400,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	5,300,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	6,000,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	1,400,000	Client	Sell
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	4,500,000	Member	Buy
2024-03-28 15:44:21	R035 On 02/05/2024			Bond Future	1	11,700,000	Member	Buy
2024-03-28 17:26:47	R035 On 02/05/2024			Bond Future	1	19,000,000	Member	Sell
2024-03-28 17:32:10	R035 On 02/05/2024			Bond Future	1	15,000,000	Member	Buy
2024-03-28 17:34:34	R035 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-03-28 17:34:34	R035 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-28 17:34:34	R035 On 02/05/2024			Bond Future	1	15,000,000	Member	Sell
2024-03-28 17:34:34	R035 On 02/05/2024			Bond Future	1	15,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 17:34:34	R035 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
Total for R035 Bond Future					78	543,200,000		
2024-03-28 15:00:25	R186 On 02/05/2024			Bond Future	1	131,900,000	Member	Sell
2024-03-28 15:01:20	R186 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	11,100,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	6,000,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	6,100,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	37,300,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	7,400,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	5,100,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	4,300,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	22,300,000	Member	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	6,100,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	7,400,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	6,000,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	7,400,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	37,300,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	37,300,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	4,300,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	11,100,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	6,100,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	6,000,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	5,100,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	2,600,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	900,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	2,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	5,100,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	800,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	22,300,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	1,600,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	4,300,000	Member	Sell
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	22,300,000	Client	Buy
2024-03-28 15:41:48	R186 On 02/05/2024			Bond Future	1	11,100,000	Client	Buy
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	6,800,000	Member	Sell
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	1,000,000	Client	Buy
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	6,800,000	Client	Buy
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	6,800,000	Member	Buy
2024-03-28 15:46:37	R186 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	13,400,000	Member	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	13,400,000	Client	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	13,400,000	Member	Sell
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-28 15:46:38	R186 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-28 17:26:47	R186 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-28 17:33:04	R186 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-03-28 17:33:22	R186 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-28 17:33:22	R186 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
Total for R186 Bond Future					77	543,600,000		
2024-03-28 12:14:48	R209 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-28 12:39:12	R209 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-03-28 12:43:06	R209 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-28 12:43:06	R209 On 02/05/2024			Bond Future	1	1,500,000	Client	Sell
Total for R209 Bond Future					4	6,000,000		
2024-03-28 12:14:48	R213 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-28 12:37:35	R213 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-28 12:42:54	R213 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-28 12:42:54	R213 On 02/05/2024			Bond Future	1	800,000	Client	Sell
Total for R213 Bond Future					4	3,200,000		
2024-03-28 14:24:01	R214 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-28 14:24:01	R214 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-03-28 15:28:51	R214 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-28 15:28:51	R214 On 02/05/2024			Bond Future	1	2,200,000	Client	Sell
Total for R214 Bond Future					4	8,800,000		
2024-03-28 12:14:48	R248 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-28 12:14:48	R248 On 02/05/2024			Bond Future	1	600,000	Member	Sell
Total for R248 Bond Future					2	1,200,000		
Grand Total for all Instruments					413	13,377,260,000		