



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: 24/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-24 11:32:38	2025 On 01/02/2024			Bond Future	1	19,000,000	Member	Sell
2023-10-24 11:53:00	2025 On 01/02/2024			Bond Future	1	19,000,000	Member	Buy
2023-10-24 11:53:27	2025 On 01/02/2024			Bond Future	1	19,000,000	Client	Buy
2023-10-24 11:53:27	2025 On 01/02/2024			Bond Future	1	19,000,000	Member	Sell
2023-10-24 12:21:34	2025 On 02/11/2023			Bond Future	1	36,700,000	Member	Buy
2023-10-24 12:21:34	2025 On 01/02/2024			Bond Future	1	36,700,000	Member	Sell
2023-10-24 12:41:22	2025 On 02/11/2023			Bond Future	1	36,700,000	Member	Sell
2023-10-24 12:41:22	2025 On 01/02/2024			Bond Future	1	36,700,000	Member	Buy
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	4,700,000	Client	Sell
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	4,700,000	Member	Buy
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	3,200,000	Client	Sell
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	9,500,000	Member	Buy
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	9,500,000	Client	Sell
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	3,200,000	Member	Buy
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	19,300,000	Member	Buy
2023-10-24 13:32:41	2025 On 02/11/2023			Bond Future	1	19,300,000	Client	Sell
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	4,700,000	Client	Buy
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	9,500,000	Client	Buy
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	19,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	19,300,000	Member	Sell
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	9,500,000	Member	Sell
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	3,200,000	Client	Buy
2023-10-24 13:32:41	2025 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-10-24 14:59:43	2025 On 01/02/2024			Bond Future	1	66,000,000	Member	Sell
2023-10-24 15:00:31	2025 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-10-24 16:10:46	2025 On 01/02/2024			Bond Future	1	21,400,000	Member	Buy
2023-10-24 16:10:46	2025 On 01/02/2024			Bond Future	1	21,400,000	Member	Sell
2023-10-24 16:10:46	2025 On 01/02/2024			Bond Future	1	21,400,000	Client	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	18,400,000	Member	Sell
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	400,000	Client	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	2,600,000	Client	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	18,400,000	Member	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-10-24 16:13:55	2025 On 01/02/2024			Bond Future	1	18,400,000	Client	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	10,300,000	Client	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	10,300,000	Member	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	7,600,000	Member	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	7,600,000	Member	Sell
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	10,300,000	Member	Sell
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	7,600,000	Client	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	1,700,000	Client	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-10-24 16:13:56	2025 On 01/02/2024			Bond Future	1	700,000	Client	Buy
Total for 2025 Bond Future					58	633,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-24 09:37:57	2030 On 02/11/2023			Bond Future	1	320,000,000	Member	Sell
2023-10-24 09:37:57	2030 On 01/02/2024			Bond Future	1	320,000,000	Member	Buy
2023-10-24 09:39:28	2030 On 02/11/2023			Bond Future	1	320,000,000	Member	Buy
2023-10-24 09:39:28	2030 On 01/02/2024			Bond Future	1	320,000,000	Member	Sell
2023-10-24 09:46:42	2030 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-10-24 09:46:42	2030 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-10-24 10:21:39	2030 On 02/11/2023			Bond Future	1	320,000,000	Member	Sell
2023-10-24 10:21:39	2030 On 02/11/2023			Bond Future	1	320,000,000	Client	Buy
2023-10-24 10:21:52	2030 On 01/02/2024			Bond Future	1	320,000,000	Member	Buy
2023-10-24 10:21:52	2030 On 01/02/2024			Bond Future	1	320,000,000	Client	Sell
2023-10-24 10:39:12	2030 On 02/11/2023			Bond Future	1	50,000,000	Member	Buy
2023-10-24 10:56:30	2030 On 02/11/2023			Bond Future	1	100,000,000	Member	Sell
2023-10-24 10:56:30	2030 On 01/02/2024			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:04:27	2030 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:04:27	2030 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-10-24 11:38:43	2030 On 01/02/2024			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:41:44	2030 On 02/11/2023			Bond Future	1	100,000,000	Member	Sell
2023-10-24 11:42:41	2030 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:42:41	2030 On 02/11/2023			Bond Future	1	100,000,000	Client	Sell
2023-10-24 11:42:51	2030 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-10-24 11:42:51	2030 On 01/02/2024			Bond Future	1	100,000,000	Client	Buy
2023-10-24 12:05:30	2030 On 02/11/2023			Bond Future	1	50,000,000	Member	Sell
2023-10-24 12:08:32	2030 On 02/11/2023			Bond Future	1	50,000,000	Member	Buy
2023-10-24 12:08:32	2030 On 02/11/2023			Bond Future	1	50,000,000	Client	Sell
Total for 2030 Bond Future					24	3,960,000,000		
2023-10-24 09:37:57	2032 On 02/11/2023			Bond Future	1	295,000,000	Member	Sell
2023-10-24 09:37:57	2032 On 01/02/2024			Bond Future	1	295,000,000	Member	Buy
2023-10-24 09:38:54	2032 On 02/11/2023			Bond Future	1	295,000,000	Member	Buy
2023-10-24 09:38:54	2032 On 01/02/2024			Bond Future	1	295,000,000	Member	Sell
2023-10-24 09:46:42	2032 On 02/11/2023			Bond Future	1	225,000,000	Member	Buy
2023-10-24 09:46:42	2032 On 01/02/2024			Bond Future	1	225,000,000	Member	Sell
2023-10-24 10:20:06	2032 On 02/11/2023			Bond Future	1	295,000,000	Member	Sell
2023-10-24 10:20:06	2032 On 02/11/2023			Bond Future	1	295,000,000	Client	Buy
2023-10-24 10:20:20	2032 On 01/02/2024			Bond Future	1	295,000,000	Member	Buy
2023-10-24 10:20:20	2032 On 01/02/2024			Bond Future	1	295,000,000	Client	Sell
2023-10-24 10:56:30	2032 On 02/11/2023			Bond Future	1	225,000,000	Member	Sell
2023-10-24 10:56:30	2032 On 01/02/2024			Bond Future	1	225,000,000	Member	Buy
2023-10-24 11:04:27	2032 On 02/11/2023			Bond Future	1	225,000,000	Member	Buy
2023-10-24 11:04:27	2032 On 01/02/2024			Bond Future	1	225,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-24 11:44:09	2032 On 02/11/2023			Bond Future	1	225,000,000	Member	Sell
2023-10-24 11:44:32	2032 On 01/02/2024			Bond Future	1	225,000,000	Member	Buy
2023-10-24 11:45:10	2032 On 01/02/2024			Bond Future	1	225,000,000	Client	Buy
2023-10-24 11:45:10	2032 On 01/02/2024			Bond Future	1	225,000,000	Member	Sell
2023-10-24 11:45:20	2032 On 02/11/2023			Bond Future	1	225,000,000	Client	Sell
2023-10-24 11:45:20	2032 On 02/11/2023			Bond Future	1	225,000,000	Member	Buy
2023-10-24 12:19:39	2032 On 02/11/2023			Bond Future	1	187,100,000	Member	Buy
2023-10-24 12:19:39	2032 On 01/02/2024			Bond Future	1	187,100,000	Member	Sell
2023-10-24 12:41:22	2032 On 02/11/2023			Bond Future	1	187,100,000	Member	Sell
2023-10-24 12:41:22	2032 On 01/02/2024			Bond Future	1	187,100,000	Member	Buy
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	72,600,000	Member	Buy
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	5,800,000	Client	Sell
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	43,200,000	Member	Buy
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	43,200,000	Client	Sell
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	6,400,000	Client	Sell
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	5,800,000	Member	Buy
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	6,400,000	Member	Buy
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	59,100,000	Client	Sell
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	72,600,000	Client	Sell
2023-10-24 13:32:41	2032 On 02/11/2023			Bond Future	1	59,100,000	Member	Buy
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	72,600,000	Client	Buy
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	59,100,000	Client	Buy
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	72,600,000	Member	Sell
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	59,100,000	Member	Sell
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	5,800,000	Member	Sell
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	6,400,000	Member	Sell
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	43,200,000	Member	Sell
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	5,800,000	Client	Buy
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	6,400,000	Client	Buy
2023-10-24 13:32:41	2032 On 01/02/2024			Bond Future	1	43,200,000	Client	Buy
2023-10-24 16:02:38	2032 On 01/02/2024			Bond Future	1	6,000,000	Member	Sell
2023-10-24 16:02:38	2032 On 01/02/2024			Bond Future	1	6,000,000	Member	Buy
2023-10-24 16:12:13	2032 On 01/02/2024			Bond Future	1	6,000,000	Member	Buy
2023-10-24 16:12:13	2032 On 01/02/2024			Bond Future	1	6,000,000	Member	Sell
2023-10-24 16:31:16	2032 On 01/02/2024			Bond Future	1	6,000,000	Member	Buy
2023-10-24 16:31:16	2032 On 01/02/2024			Bond Future	1	6,000,000	Client	Sell
Total for 2032 Bond Future					50	6,592,800,000		
2023-10-24 12:21:34	2033 On 02/11/2023			Bond Future	1	82,800,000	Member	Buy
2023-10-24 12:21:34	2033 On 01/02/2024			Bond Future	1	82,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-24 12:41:22	2033 On 02/11/2023			Bond Future	1	82,800,000	Member	Sell
2023-10-24 12:41:22	2033 On 01/02/2024			Bond Future	1	82,800,000	Member	Buy
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	10,600,000	Member	Buy
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	7,300,000	Client	Sell
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	43,400,000	Member	Buy
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	21,500,000	Client	Sell
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	43,400,000	Client	Sell
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	21,500,000	Member	Buy
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	10,600,000	Client	Sell
2023-10-24 13:32:41	2033 On 02/11/2023			Bond Future	1	7,300,000	Member	Buy
2023-10-24 13:32:41	2033 On 01/02/2024			Bond Future	1	43,400,000	Member	Sell
2023-10-24 13:32:41	2033 On 01/02/2024			Bond Future	1	43,400,000	Client	Buy
2023-10-24 13:32:41	2033 On 01/02/2024			Bond Future	1	21,500,000	Client	Buy
2023-10-24 13:32:41	2033 On 01/02/2024			Bond Future	1	10,600,000	Member	Sell
2023-10-24 13:32:41	2033 On 01/02/2024			Bond Future	1	21,500,000	Member	Sell
2023-10-24 13:32:41	2033 On 01/02/2024			Bond Future	1	10,600,000	Client	Buy
2023-10-24 13:32:42	2033 On 01/02/2024			Bond Future	1	7,300,000	Member	Sell
2023-10-24 13:32:42	2033 On 01/02/2024			Bond Future	1	7,300,000	Client	Buy
Total for 2033 Bond Future					20	662,400,000		
2023-10-24 12:19:39	2037 On 02/11/2023			Bond Future	1	609,500,000	Member	Buy
2023-10-24 12:19:39	2037 On 01/02/2024			Bond Future	1	609,500,000	Member	Sell
2023-10-24 12:41:22	2037 On 02/11/2023			Bond Future	1	609,500,000	Member	Sell
2023-10-24 12:41:22	2037 On 01/02/2024			Bond Future	1	609,500,000	Member	Buy
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	26,200,000	Member	Buy
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	225,800,000	Member	Buy
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	122,200,000	Client	Sell
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	225,800,000	Client	Sell
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	214,500,000	Client	Sell
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	26,200,000	Client	Sell
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	4,400,000	Member	Buy
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	122,200,000	Member	Buy
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	214,500,000	Member	Buy
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	4,400,000	Client	Sell
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	16,400,000	Member	Buy
2023-10-24 13:32:41	2037 On 02/11/2023			Bond Future	1	16,400,000	Client	Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	225,800,000	Client	Buy
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	26,200,000	Member	Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	122,200,000	Client	Buy
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	4,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	26,200,000	Client	Buy
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	16,400,000	Member	Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	122,200,000	Member	Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	225,800,000	Member	Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	16,400,000	Client	Buy
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	214,500,000	Member	Sell
2023-10-24 13:32:41	2037 On 01/02/2024			Bond Future	1	214,500,000	Client	Buy
2023-10-24 15:51:33	2037 On 07/11/2024			Bond Future	1	116,500,000	Member	Sell
2023-10-24 15:51:57	2037 On 07/11/2024			Bond Future	1	116,500,000	Member	Buy
2023-10-24 16:02:38	2037 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-10-24 16:02:38	2037 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-10-24 16:03:31	2037 On 07/11/2024			Bond Future	1	116,500,000	Client	Buy
2023-10-24 16:03:31	2037 On 07/11/2024			Bond Future	1	116,500,000	Member	Sell
2023-10-24 16:12:05	2037 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-10-24 16:12:05	2037 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-10-24 16:31:03	2037 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-10-24 16:31:03	2037 On 01/02/2024			Bond Future	1	700,000	Member	Buy
Total for 2037 Bond Future					38	5,346,200,000		
2023-10-24 10:16:37	2038 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-10-24 15:28:55	2038 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-10-24 15:29:36	2038 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-10-24 15:29:36	2038 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
Total for 2038 Bond Future					4	10,800,000		
2023-10-24 13:24:46	2040 On 02/11/2023			Bond Future	1	250,000,000	Member	Buy
2023-10-24 13:24:46	2040 On 01/02/2024			Bond Future	1	250,000,000	Member	Sell
2023-10-24 15:20:11	2040 On 02/11/2023			Bond Future	1	250,000,000	Client	Sell
2023-10-24 15:21:14	2040 On 01/02/2024			Bond Future	1	250,000,000	Client	Buy
Total for 2040 Bond Future					4	1,000,000,000		
2023-10-24 12:21:34	2046 On 02/11/2023			Bond Future	1	92,000,000	Member	Buy
2023-10-24 12:21:34	2046 On 01/02/2024			Bond Future	1	92,000,000	Member	Sell
2023-10-24 12:41:22	2046 On 02/11/2023			Bond Future	1	92,000,000	Member	Sell
2023-10-24 12:41:22	2046 On 01/02/2024			Bond Future	1	92,000,000	Member	Buy
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	11,700,000	Client	Sell
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	8,100,000	Client	Sell
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	48,300,000	Member	Buy
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	23,900,000	Client	Sell
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	11,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	48,300,000	Client	Sell
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	23,900,000	Member	Buy
2023-10-24 13:32:42	2046 On 02/11/2023			Bond Future	1	8,100,000	Member	Buy
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	8,100,000	Member	Sell
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	11,700,000	Member	Sell
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	48,300,000	Member	Sell
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	8,100,000	Client	Buy
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	23,900,000	Client	Buy
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	23,900,000	Member	Sell
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	48,300,000	Client	Buy
2023-10-24 13:32:42	2046 On 01/02/2024			Bond Future	1	11,700,000	Client	Buy
Total for 2046 Bond Future					20	736,000,000		
2023-10-24 09:53:09	ALBI On 02/11/2023			Index Future	1	180,000	Member	Buy
2023-10-24 09:53:09	ALBI On 02/11/2023			Index Future	1	180,000	Member	Sell
2023-10-24 09:53:09	ALBI On 01/02/2024			Index Future	1	180,000	Member	Buy
2023-10-24 09:53:09	ALBI On 01/02/2024			Index Future	1	180,000	Member	Sell
Total for ALBI Index Future					4	720,000		
2023-10-24 12:10:22	IGOV On 02/11/2023			Index Future	1	50,000	Member	Buy
2023-10-24 12:10:22	IGOV On 02/11/2023			Index Future	1	50,000	Member	Sell
2023-10-24 12:10:22	IGOV On 01/02/2024			Index Future	1	50,000	Member	Sell
2023-10-24 12:10:22	IGOV On 01/02/2024			Index Future	1	50,000	Member	Buy
2023-10-24 12:54:48	IGOV On 02/11/2023			Index Future	1	1,710,000	Member	Buy
2023-10-24 12:54:48	IGOV On 01/02/2024			Index Future	1	1,710,000	Member	Sell
2023-10-24 13:23:23	IGOV On 01/02/2024			Index Future	1	1,710,000	Client	Buy
2023-10-24 13:23:51	IGOV On 02/11/2023			Index Future	1	1,710,000	Client	Sell
2023-10-24 13:33:42	IGOV On 02/11/2023			Index Future	1	50,000	Member	Buy
2023-10-24 13:33:42	IGOV On 02/11/2023			Index Future	1	50,000	Client	Sell
2023-10-24 13:34:00	IGOV On 01/02/2024			Index Future	1	50,000	Member	Sell
2023-10-24 13:34:00	IGOV On 01/02/2024			Index Future	1	50,000	Client	Buy
Total for IGOV Index Future					12	7,240,000		
2023-10-24 09:37:57	R035 On 02/11/2023			Bond Future	1	165,000,000	Member	Sell
2023-10-24 09:37:57	R035 On 01/02/2024			Bond Future	1	165,000,000	Member	Buy
2023-10-24 09:39:57	R035 On 02/11/2023			Bond Future	1	165,000,000	Member	Buy
2023-10-24 09:39:57	R035 On 01/02/2024			Bond Future	1	165,000,000	Member	Sell
2023-10-24 09:46:42	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-10-24 09:46:42	R035 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-10-24 10:22:28	R035 On 02/11/2023			Bond Future	1	165,000,000	Member	Sell
2023-10-24 10:22:28	R035 On 02/11/2023			Bond Future	1	165,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-24 10:22:42	R035 On 01/02/2024			Bond Future	1	165,000,000	Member	Buy
2023-10-24 10:22:42	R035 On 01/02/2024			Bond Future	1	165,000,000	Client	Sell
2023-10-24 10:39:12	R035 On 02/11/2023			Bond Future	1	20,000,000	Member	Sell
2023-10-24 10:56:30	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Sell
2023-10-24 10:56:30	R035 On 01/02/2024			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:04:27	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:04:27	R035 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-10-24 11:46:29	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Sell
2023-10-24 11:47:17	R035 On 01/02/2024			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:49:28	R035 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-10-24 11:49:28	R035 On 01/02/2024			Bond Future	1	100,000,000	Client	Buy
2023-10-24 11:49:36	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-10-24 11:49:36	R035 On 02/11/2023			Bond Future	1	100,000,000	Client	Sell
2023-10-24 12:05:52	R035 On 02/11/2023			Bond Future	1	20,000,000	Member	Buy
2023-10-24 12:08:46	R035 On 02/11/2023			Bond Future	1	20,000,000	Client	Buy
2023-10-24 12:08:46	R035 On 02/11/2023			Bond Future	1	20,000,000	Member	Sell
2023-10-24 13:24:46	R035 On 02/11/2023			Bond Future	1	50,000,000	Member	Sell
2023-10-24 13:24:46	R035 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-10-24 15:19:08	R035 On 02/11/2023			Bond Future	1	50,000,000	Client	Buy
2023-10-24 15:19:41	R035 On 01/02/2024			Bond Future	1	50,000,000	Client	Sell
Total for R035 Bond Future					28	2,800,000,000		
2023-10-24 09:37:57	R186 On 02/11/2023			Bond Future	1	350,000,000	Member	Sell
2023-10-24 09:37:57	R186 On 01/02/2024			Bond Future	1	350,000,000	Member	Buy
2023-10-24 09:38:27	R186 On 02/11/2023			Bond Future	1	350,000,000	Member	Buy
2023-10-24 09:38:27	R186 On 01/02/2024			Bond Future	1	350,000,000	Member	Sell
2023-10-24 09:46:42	R186 On 02/11/2023			Bond Future	1	160,000,000	Member	Buy
2023-10-24 09:46:42	R186 On 01/02/2024			Bond Future	1	160,000,000	Member	Sell
2023-10-24 10:10:45	R186 On 02/11/2023			Bond Future	1	160,000,000	Member	Sell
2023-10-24 10:10:45	R186 On 01/02/2024			Bond Future	1	160,000,000	Member	Buy
2023-10-24 10:19:03	R186 On 02/11/2023			Bond Future	1	350,000,000	Member	Sell
2023-10-24 10:19:03	R186 On 02/11/2023			Bond Future	1	350,000,000	Client	Buy
2023-10-24 10:19:17	R186 On 01/02/2024			Bond Future	1	350,000,000	Member	Buy
2023-10-24 10:19:17	R186 On 01/02/2024			Bond Future	1	350,000,000	Client	Sell
2023-10-24 10:39:12	R186 On 02/11/2023			Bond Future	1	37,000,000	Member	Sell
2023-10-24 11:04:27	R186 On 02/11/2023			Bond Future	1	160,000,000	Member	Buy
2023-10-24 11:04:27	R186 On 01/02/2024			Bond Future	1	160,000,000	Member	Sell
2023-10-24 11:35:15	R186 On 02/11/2023			Bond Future	1	160,000,000	Member	Sell
2023-10-24 11:35:37	R186 On 01/02/2024			Bond Future	1	160,000,000	Member	Buy
2023-10-24 11:37:22	R186 On 02/11/2023			Bond Future	1	160,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-24 11:37:22	R186 On 02/11/2023			Bond Future	1	160,000,000	Client	Sell
2023-10-24 11:37:31	R186 On 01/02/2024			Bond Future	1	160,000,000	Client	Buy
2023-10-24 11:37:31	R186 On 01/02/2024			Bond Future	1	160,000,000	Member	Sell
2023-10-24 12:05:05	R186 On 02/11/2023			Bond Future	1	37,000,000	Member	Buy
2023-10-24 12:08:08	R186 On 02/11/2023			Bond Future	1	37,000,000	Client	Buy
2023-10-24 12:08:08	R186 On 02/11/2023			Bond Future	1	37,000,000	Member	Sell
2023-10-24 13:24:46	R186 On 02/11/2023			Bond Future	1	606,000,000	Member	Sell
2023-10-24 13:24:46	R186 On 01/02/2024			Bond Future	1	606,000,000	Member	Buy
2023-10-24 15:18:37	R186 On 01/02/2024			Bond Future	1	606,000,000	Client	Sell
2023-10-24 15:58:25	R186 On 02/11/2023			Bond Future	1	606,000,000	Client	Buy
Total for R186 Bond Future					28	7,292,000,000		
2023-10-24 12:19:39	R209 On 02/11/2023			Bond Future	1	20,600,000	Member	Buy
2023-10-24 12:19:39	R209 On 01/02/2024			Bond Future	1	20,600,000	Member	Sell
2023-10-24 12:41:22	R209 On 02/11/2023			Bond Future	1	20,600,000	Member	Sell
2023-10-24 12:41:22	R209 On 01/02/2024			Bond Future	1	20,600,000	Member	Buy
2023-10-24 13:32:41	R209 On 02/11/2023			Bond Future	1	20,600,000	Client	Sell
2023-10-24 13:32:41	R209 On 02/11/2023			Bond Future	1	20,600,000	Member	Buy
2023-10-24 13:32:41	R209 On 01/02/2024			Bond Future	1	20,600,000	Client	Buy
2023-10-24 13:32:41	R209 On 01/02/2024			Bond Future	1	20,600,000	Member	Sell
Total for R209 Bond Future					8	164,800,000		
2023-10-24 13:24:46	R248 On 02/11/2023			Bond Future	1	715,000,000	Member	Buy
2023-10-24 13:24:46	R248 On 01/02/2024			Bond Future	1	715,000,000	Member	Sell
2023-10-24 15:22:34	R248 On 02/11/2023			Bond Future	1	715,000,000	Client	Sell
2023-10-24 15:22:59	R248 On 01/02/2024			Bond Future	1	715,000,000	Client	Buy
Total for R248 Bond Future					4	2,860,000,000		
Grand Total for all Instruments					302	32,066,560,000		