



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 24/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:10	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
10:06:10	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
11:56:10	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
11:56:10	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
15:25:34	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Client	Buy
15:25:34	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					6	80,000	0.00	
13:48:26	I2038	On 03/08/2017		Bond Future	1	250,500,000	0.00 Member	Buy
13:48:26	I2038	On 02/11/2017		Bond Future	1	250,500,000	0.00 Member	Sell
13:48:26	I2038	On 02/11/2017		Bond Future	1	170,000,000	0.00 Member	Buy
13:48:26	I2038	On 03/08/2017		Bond Future	1	170,000,000	0.00 Member	Sell
14:20:44	I2038	On 03/08/2017		Bond Future	1	80,500,000	0.00 Member	Sell
14:20:44	I2038	On 03/08/2017		Bond Future	1	170,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:20:44	I2038	On 03/08/2017			Bond Future	1	170,000,000	0.00 Client	Sell
14:20:44	I2038	On 03/08/2017			Bond Future	1	80,500,000	0.00 Member	Buy
14:20:44	I2038	On 03/08/2017			Bond Future	1	80,500,000	0.00 Client	Sell
14:26:10	I2038	On 02/11/2017			Bond Future	1	170,000,000	0.00 Client	Buy
14:26:10	I2038	On 02/11/2017			Bond Future	1	80,500,000	0.00 Member	Buy
14:26:10	I2038	On 02/11/2017			Bond Future	1	170,000,000	0.00 Member	Sell
14:26:10	I2038	On 02/11/2017			Bond Future	1	80,500,000	0.00 Client	Buy
14:26:10	I2038	On 02/11/2017			Bond Future	1	80,500,000	0.00 Member	Sell
Total for I2038 Bond Future						14	2,004,000,000	0.00	
14:18:55	I2046	On 02/11/2017			Bond Future	1	270,000,000	0.00 Member	Sell
14:18:55	I2046	On 03/08/2017			Bond Future	1	270,000,000	0.00 Member	Buy
14:18:55	I2046	On 03/08/2017			Bond Future	1	270,000,000	0.00 Member	Sell
14:18:55	I2046	On 02/11/2017			Bond Future	1	270,000,000	0.00 Member	Buy
14:28:00	I2046	On 03/08/2017			Bond Future	1	270,000,000	0.00 Member	Buy
14:28:00	I2046	On 03/08/2017			Bond Future	1	270,000,000	0.00 Client	Sell
14:28:24	I2046	On 02/11/2017			Bond Future	1	270,000,000	0.00 Client	Buy
14:28:24	I2046	On 02/11/2017			Bond Future	1	270,000,000	0.00 Member	Sell
Total for I2046 Bond Future						8	2,160,000,000	0.00	
14:24:15	I2050	On 03/08/2017			Bond Future	1	160,000,000	0.00 Member	Buy
14:24:15	I2050	On 02/11/2017			Bond Future	1	160,000,000	0.00 Member	Sell
14:24:15	I2050	On 02/11/2017			Bond Future	1	160,000,000	0.00 Member	Buy
14:24:15	I2050	On 03/08/2017			Bond Future	1	160,000,000	0.00 Member	Sell
14:32:43	I2050	On 03/08/2017			Bond Future	1	160,000,000	0.00 Client	Sell
14:32:43	I2050	On 03/08/2017			Bond Future	1	160,000,000	0.00 Member	Buy
14:33:05	I2050	On 02/11/2017			Bond Future	1	160,000,000	0.00 Client	Buy
14:33:05	I2050	On 02/11/2017			Bond Future	1	160,000,000	0.00 Member	Sell
Total for I2050 Bond Future						8	1,280,000,000	0.00	
17:04:59	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Client	Buy
17:04:59	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:06:55	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Client	Sell
17:06:55	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Buy
Total for IGOV Index Future						4	80,000	0.00	
8:22:31	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
8:22:31	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
10:27:20	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
10:27:20	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
11:06:08	R186	On 03/08/2017			Bond Future	1	16,700,000	0.00 Member	Buy
11:06:08	R186	On 03/08/2017			Bond Future	1	16,700,000	0.00 Client	Sell
11:34:57	R186	On 02/11/2017			Bond Future	1	175,700,000	0.00 Member	Sell
11:34:57	R186	On 03/08/2017			Bond Future	1	175,700,000	0.00 Member	Buy
11:34:57	R186	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Sell
11:34:57	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Buy
13:27:27	R186	On 03/08/2017			Bond Future	1	10,300,000	0.00 Member	Buy
13:27:27	R186	On 03/08/2017			Bond Future	1	10,300,000	0.00 Member	Sell
13:37:54	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Sell
13:37:54	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
14:13:24	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
14:13:24	R186	On 03/08/2017			Bond Future	1	167,400,000	0.00 Member	Buy
14:13:24	R186	On 03/08/2017			Bond Future	1	167,400,000	0.00 Client	Sell
14:13:24	R186	On 03/08/2017			Bond Future	1	7,400,000	0.00 Client	Sell
14:13:24	R186	On 03/08/2017			Bond Future	1	167,400,000	0.00 Member	Sell
14:13:24	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
14:13:24	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
14:13:24	R186	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Buy
14:13:49	R186	On 02/11/2017			Bond Future	1	167,400,000	0.00 Member	Buy
14:13:49	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
14:13:49	R186	On 02/11/2017			Bond Future	1	167,400,000	0.00 Client	Buy
14:13:49	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Sell
14:13:49	R186	On 02/11/2017			Bond Future	1	167,400,000	0.00 Member	Sell
14:13:49	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
14:13:49	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Client	Buy
14:13:49	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
15:05:15	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:05:15	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
16:36:36	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
16:36:36	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Client	Sell
16:38:49	R186	On 03/08/2017			Bond Future	1	10,300,000	0.00 Client	Buy
16:38:49	R186	On 03/08/2017			Bond Future	1	10,300,000	0.00 Member	Sell
16:46:01	R186	On 03/08/2017			Bond Future	1	52,400,000	0.00 Member	Sell
16:46:01	R186	On 03/08/2017			Bond Future	1	62,400,000	0.00 Member	Buy
16:46:01	R186	On 03/08/2017			Bond Future	1	81,000,000	0.00 Member	Buy
16:46:01	R186	On 03/08/2017			Bond Future	1	81,000,000	0.00 Member	Sell
17:17:00	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
17:17:00	R186	On 03/08/2017			Bond Future	1	62,400,000	0.00 Client	Buy
17:17:00	R186	On 03/08/2017			Bond Future	1	62,400,000	0.00 Member	Sell
17:17:00	R186	On 03/08/2017			Bond Future	1	17,300,000	0.00 Member	Buy
17:17:00	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:17:00	R186	On 03/08/2017			Bond Future	1	17,300,000	0.00 Member	Sell
17:17:00	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:17:00	R186	On 03/08/2017			Bond Future	1	17,300,000	0.00 Client	Buy
17:19:37	R186	On 03/08/2017			Bond Future	1	28,600,000	0.00 Member	Sell
17:19:37	R186	On 03/08/2017			Bond Future	1	28,600,000	0.00 Member	Buy
17:19:37	R186	On 03/08/2017			Bond Future	1	52,400,000	0.00 Member	Buy
17:19:37	R186	On 03/08/2017			Bond Future	1	52,400,000	0.00 Client	Sell
17:19:37	R186	On 03/08/2017			Bond Future	1	28,600,000	0.00 Client	Sell
Total for R186 Bond Future						53	2,245,600,000	0.00	
14:24:15	R202	On 03/08/2017			Bond Future	1	217,600,000	0.00 Member	Buy
14:24:15	R202	On 02/11/2017			Bond Future	1	217,600,000	0.00 Member	Sell
14:24:15	R202	On 02/11/2017			Bond Future	1	217,600,000	0.00 Member	Buy
14:24:15	R202	On 03/08/2017			Bond Future	1	217,600,000	0.00 Member	Sell
14:35:53	R202	On 03/08/2017			Bond Future	1	217,600,000	0.00 Client	Sell
14:35:53	R202	On 03/08/2017			Bond Future	1	217,600,000	0.00 Member	Buy
14:36:09	R202	On 02/11/2017			Bond Future	1	217,600,000	0.00 Member	Sell
14:36:09	R202	On 02/11/2017			Bond Future	1	217,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R202 Bond Future						8	1,740,800,000	0.00	
9:53:16	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
9:53:16	R2023	On 02/11/2017			Bond Future	1	15,400,000	0.00 Member	Sell
11:34:57	R2023	On 03/08/2017			Bond Future	1	23,600,000	0.00 Member	Buy
11:34:57	R2023	On 02/11/2017			Bond Future	1	23,600,000	0.00 Member	Sell
11:34:57	R2023	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
11:34:57	R2023	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Buy
12:04:51	R2023	On 02/11/2017			Bond Future	1	47,200,000	0.00 Member	Sell
12:04:51	R2023	On 02/11/2017			Bond Future	1	10,400,000	0.00 Member	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
12:29:47	R2023	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	3,100,000	0.00 Client	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Sell
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
12:29:47	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
12:29:47	R2023	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Sell
12:29:47	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
12:29:47	R2023	On 02/11/2017			Bond Future	1	3,500,000	0.00 Client	Buy
12:29:47	R2023	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	9,100,000	0.00 Client	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	5,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	9,900,000	0.00 Member	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	9,100,000	0.00 Member	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	9,100,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	5,800,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	9,900,000	0.00 Client	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	5,800,000	0.00 Client	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	4,700,000	0.00 Client	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
13:41:30	R2023	On 02/11/2017			Bond Future	1	9,900,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
13:41:30	R2023	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
14:15:43	R2023	On 03/08/2017			Bond Future	1	16,500,000	0.00 Member	Buy
14:15:43	R2023	On 03/08/2017			Bond Future	1	16,500,000	0.00 Client	Sell
14:15:43	R2023	On 03/08/2017			Bond Future	1	16,500,000	0.00 Member	Sell
14:15:44	R2023	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
14:15:44	R2023	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
14:15:44	R2023	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
14:15:44	R2023	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Sell
14:15:44	R2023	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Sell
14:16:01	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Client	Buy
14:16:01	R2023	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Sell
14:16:01	R2023	On 02/11/2017			Bond Future	1	16,500,000	0.00 Member	Sell
14:16:01	R2023	On 02/11/2017			Bond Future	1	16,500,000	0.00 Client	Buy
14:16:01	R2023	On 02/11/2017			Bond Future	1	5,400,000	0.00 Client	Buy
14:16:01	R2023	On 02/11/2017			Bond Future	1	16,500,000	0.00 Member	Buy
14:16:01	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
14:16:01	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Buy
14:24:15	R2023	On 03/08/2017			Bond Future	1	224,500,000	0.00 Member	Buy
14:24:15	R2023	On 02/11/2017			Bond Future	1	224,500,000	0.00 Member	Sell
14:24:15	R2023	On 02/11/2017			Bond Future	1	224,500,000	0.00 Member	Buy
14:24:15	R2023	On 03/08/2017			Bond Future	1	224,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:08	R2023	On 03/08/2017			Bond Future	1	74,100,000	0.00 Member	Sell
16:41:08	R2023	On 03/08/2017			Bond Future	1	106,100,000	0.00 Member	Buy
16:41:08	R2023	On 03/08/2017			Bond Future	1	115,800,000	0.00 Member	Sell
16:41:08	R2023	On 03/08/2017			Bond Future	1	115,800,000	0.00 Member	Buy
17:15:32	R2023	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
17:15:32	R2023	On 03/08/2017			Bond Future	1	6,900,000	0.00 Client	Buy
17:15:32	R2023	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
17:15:32	R2023	On 03/08/2017			Bond Future	1	6,900,000	0.00 Member	Buy
17:15:32	R2023	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Buy
17:15:32	R2023	On 03/08/2017			Bond Future	1	106,100,000	0.00 Member	Sell
17:15:32	R2023	On 03/08/2017			Bond Future	1	106,100,000	0.00 Client	Buy
17:15:32	R2023	On 03/08/2017			Bond Future	1	6,900,000	0.00 Member	Sell
17:16:04	R2023	On 03/08/2017			Bond Future	1	74,100,000	0.00 Client	Sell
17:16:04	R2023	On 03/08/2017			Bond Future	1	41,700,000	0.00 Client	Sell
17:16:04	R2023	On 03/08/2017			Bond Future	1	41,700,000	0.00 Member	Sell
17:16:04	R2023	On 03/08/2017			Bond Future	1	74,100,000	0.00 Member	Buy
17:16:04	R2023	On 03/08/2017			Bond Future	1	41,700,000	0.00 Member	Buy
Total for R2023 Bond Future						86	2,242,800,000	0.00	
11:34:57	R2030	On 02/11/2017			Bond Future	1	3,700,000	0.00 Member	Sell
11:34:57	R2030	On 03/08/2017			Bond Future	1	3,700,000	0.00 Member	Buy
11:34:57	R2030	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
11:34:57	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy
14:17:03	R2030	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
14:17:03	R2030	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
14:17:03	R2030	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
14:17:03	R2030	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
14:17:03	R2030	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Sell
14:17:15	R2030	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
14:17:15	R2030	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
14:17:15	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
14:17:15	R2030	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
14:17:15	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Buy
15:09:29	R2030	On 03/08/2017			Bond Future	1	11,300,000	0.00 Member	Buy
15:09:29	R2030	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:27:05	R2030	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
15:41:17	R2030	On 03/08/2017			Bond Future	1	11,000,000	0.00 Client	Sell
15:41:17	R2030	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Buy
15:42:22	R2030	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
15:42:22	R2030	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
Total for R2030 Bond Future						21	74,800,000	0.00	
11:34:57	R2032	On 02/11/2017			Bond Future	1	101,900,000	0.00 Member	Sell
11:34:57	R2032	On 03/08/2017			Bond Future	1	101,900,000	0.00 Member	Buy
11:34:57	R2032	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Sell
11:34:57	R2032	On 02/11/2017			Bond Future	1	16,400,000	0.00 Member	Buy
14:18:39	R2032	On 03/08/2017			Bond Future	1	5,500,000	0.00 Member	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	74,200,000	0.00 Member	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	16,400,000	0.00 Client	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	5,500,000	0.00 Client	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
14:18:39	R2032	On 03/08/2017			Bond Future	1	74,200,000	0.00 Member	Buy
14:18:39	R2032	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	74,200,000	0.00 Client	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	3,300,000	0.00 Client	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Sell
14:18:39	R2032	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Buy
14:18:39	R2032	On 03/08/2017			Bond Future	1	5,500,000	0.00 Member	Buy
14:18:39	R2032	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
14:18:39	R2032	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Buy
14:19:12	R2032	On 02/11/2017			Bond Future	1	74,200,000	0.00 Member	Sell
14:19:12	R2032	On 02/11/2017			Bond Future	1	74,200,000	0.00 Client	Buy
14:19:12	R2032	On 02/11/2017			Bond Future	1	5,500,000	0.00 Client	Buy
14:19:12	R2032	On 02/11/2017			Bond Future	1	5,500,000	0.00 Member	Buy
14:19:12	R2032	On 02/11/2017			Bond Future	1	74,200,000	0.00 Member	Buy
14:19:12	R2032	On 02/11/2017			Bond Future	1	5,500,000	0.00 Member	Sell
14:19:13	R2032	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:19:13	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
14:19:13	R2032	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
14:19:13	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
14:19:13	R2032	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
14:19:13	R2032	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Buy
14:19:13	R2032	On 02/11/2017			Bond Future	1	16,400,000	0.00 Client	Buy
14:19:13	R2032	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
14:19:13	R2032	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Buy
14:19:13	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
14:19:13	R2032	On 02/11/2017			Bond Future	1	16,400,000	0.00 Member	Sell
Total for R2032 Bond Future						38	815,200,000	0.00	
11:34:57	R2037	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
11:34:57	R2037	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
11:34:57	R2037	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell
11:34:57	R2037	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2037 Bond Future						4	4,400,000	0.00	
13:55:14	R204	On 03/08/2017			Bond Future	1	35,000,000	0.00 Member	Buy
13:55:14	R204	On 03/08/2017			Bond Future	1	35,000,000	0.00 Member	Sell
16:37:44	R204	On 03/08/2017			Bond Future	1	35,000,000	0.00 Member	Sell
16:37:44	R204	On 03/08/2017			Bond Future	1	35,000,000	0.00 Client	Buy
16:50:11	R204	On 03/08/2017			Bond Future	1	27,900,000	0.00 Member	Buy
16:50:11	R204	On 03/08/2017			Bond Future	1	17,900,000	0.00 Member	Sell
16:50:11	R204	On 03/08/2017			Bond Future	1	27,900,000	0.00 Member	Buy
16:50:11	R204	On 03/08/2017			Bond Future	1	27,900,000	0.00 Member	Sell
17:20:22	R204	On 03/08/2017			Bond Future	1	27,900,000	0.00 Client	Buy
17:20:22	R204	On 03/08/2017			Bond Future	1	27,900,000	0.00 Member	Sell
17:21:30	R204	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
17:21:30	R204	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
17:21:30	R204	On 03/08/2017			Bond Future	1	17,900,000	0.00 Member	Buy
17:21:30	R204	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
17:21:30	R204	On 03/08/2017			Bond Future	1	17,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204 Bond Future						15	363,200,000	0.00	
11:34:57	R2044	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
11:34:57	R2044	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
11:34:57	R2044	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
11:34:57	R2044	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Sell
17:29:03	R2044	On 03/08/2017			Bond Future	1	310,000,000	0.00 Member	Sell
17:29:03	R2044	On 03/08/2017			Bond Future	1	320,000,000	0.00 Member	Buy
17:41:44	R2044	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
17:41:44	R2044	On 03/08/2017			Bond Future	1	310,000,000	0.00 Client	Sell
17:41:44	R2044	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
17:41:44	R2044	On 03/08/2017			Bond Future	1	310,000,000	0.00 Member	Buy
17:41:44	R2044	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R2044 Bond Future						11	1,282,800,000	0.00	
11:34:57	R2048	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
11:34:57	R2048	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
11:34:57	R2048	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
11:34:57	R2048	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Sell
Total for R2048 Bond Future						4	2,800,000	0.00	
16:41:08	R207	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:41:08	R207	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Buy
16:41:08	R207	On 03/08/2017			Bond Future	1	23,400,000	0.00 Member	Sell
16:41:08	R207	On 03/08/2017			Bond Future	1	23,400,000	0.00 Member	Buy
17:10:46	R207	On 03/08/2017			Bond Future	1	8,400,000	0.00 Member	Buy
17:10:46	R207	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
17:10:46	R207	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell
17:10:46	R207	On 03/08/2017			Bond Future	1	8,400,000	0.00 Client	Sell
17:10:46	R207	On 03/08/2017			Bond Future	1	8,400,000	0.00 Member	Sell
17:11:32	R207	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Sell
17:11:32	R207	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:11:32	R207	On 03/08/2017			Bond Future	1	5,900,000	0.00 Member	Buy
17:11:32	R207	On 03/08/2017			Bond Future	1	5,900,000	0.00 Client	Buy
17:11:32	R207	On 03/08/2017			Bond Future	1	16,400,000	0.00 Client	Buy
17:11:32	R207	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:11:32	R207	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:11:32	R207	On 03/08/2017			Bond Future	1	5,900,000	0.00 Member	Sell
Total for R207 Bond Future						17	187,200,000	0.00	
10:39:34	R208	On 03/08/2017			Bond Future	1	264,600,000	0.00 Member	Buy
10:39:34	R208	On 03/08/2017			Bond Future	1	361,500,000	0.00 Member	Sell
11:34:57	R208	On 02/11/2017			Bond Future	1	89,100,000	0.00 Member	Sell
11:34:57	R208	On 03/08/2017			Bond Future	1	89,100,000	0.00 Member	Buy
11:34:57	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
11:34:57	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	29,900,000	0.00 Client	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	47,700,000	0.00 Member	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	264,600,000	0.00 Member	Sell
12:28:01	R208	On 03/08/2017			Bond Future	1	29,900,000	0.00 Member	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	264,600,000	0.00 Client	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	47,700,000	0.00 Client	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	7,800,000	0.00 Member	Sell
12:28:01	R208	On 03/08/2017			Bond Future	1	29,900,000	0.00 Member	Sell
12:28:01	R208	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Sell
12:28:01	R208	On 03/08/2017			Bond Future	1	11,500,000	0.00 Client	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	7,800,000	0.00 Client	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	7,800,000	0.00 Member	Buy
12:28:01	R208	On 03/08/2017			Bond Future	1	47,700,000	0.00 Member	Sell
14:21:19	R208	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
14:21:19	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:21:19	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
14:21:19	R208	On 03/08/2017			Bond Future	1	83,100,000	0.00 Member	Buy
14:21:19	R208	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:21:19	R208	On 03/08/2017			Bond Future	1	83,100,000	0.00 Client	Sell
14:21:19	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:21:19	R208	On 03/08/2017			Bond Future	1	83,100,000	0.00 Member	Sell
14:21:19	R208	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:21:20	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:21:20	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
14:21:42	R208	On 02/11/2017			Bond Future	1	83,100,000	0.00 Member	Buy
14:21:42	R208	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:21:42	R208	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:21:42	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:21:42	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Buy
14:21:42	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:21:42	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Buy
14:21:42	R208	On 02/11/2017			Bond Future	1	83,100,000	0.00 Client	Buy
14:21:42	R208	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Buy
14:21:42	R208	On 02/11/2017			Bond Future	1	83,100,000	0.00 Member	Sell
14:21:42	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R208 Bond Future						42	2,158,800,000	0.00	
10:27:20	R209	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
10:27:20	R209	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:34:57	R209	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Buy
11:34:57	R209	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Sell
11:34:57	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
11:34:57	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
13:37:48	R209	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Buy
13:37:48	R209	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
14:23:18	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:23:18	R209	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
14:23:18	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:23:18	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
14:23:18	R209	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
14:23:18	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:23:18	R209	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
14:23:18	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
14:23:35	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:23:35	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:23:35	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy
14:23:35	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy
14:23:35	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
14:23:35	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:23:35	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:23:35	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
Total for R209 Bond Future						24	136,800,000	0.00	
11:34:57	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
11:34:57	R213	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
11:34:57	R213	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Sell
11:34:57	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R213 Bond Future						4	8,400,000	0.00	
11:34:57	R214	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
11:34:57	R214	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
11:34:57	R214	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy
11:34:57	R214	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R214 Bond Future						4	8,800,000	0.00	
Grand Total for all Instruments						371	16,716,560,000	0.00	