



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/04/2016

TO DATE : 28/04/2016

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

---

#### All Bond Index

ALBI On 04/08/2016	Index Future		Sell	34	0.00
ALBI On 04/08/2016	Index Future		Buy	34	0.00
ALBI On 04/08/2016	Index Future		Buy	34	0.00
ALBI On 04/08/2016	Index Future		Sell	34	0.00
ALBI On 05/05/2016	Index Future		Buy	133	0.00
ALBI On 05/05/2016	Index Future		Sell	133	0.00
ALBI On 05/05/2016	Index Future		Sell	133	0.00
ALBI On 05/05/2016	Index Future		Buy	133	0.00
ALBI On 04/08/2016	Index Future		Sell	133	0.00
ALBI On 04/08/2016	Index Future		Buy	133	0.00
ALBI On 04/08/2016	Index Future		Buy	133	0.00
ALBI On 04/08/2016	Index Future		Sell	133	0.00

#### All Bond Index Term Split 3-7 Years

AL37 On 04/08/2016	Index Future	Sell	1	0.00
AL37 On 04/08/2016	Index Future	Buy	1	0.00
AL37 On 04/08/2016	Index Future	Sell	1	0.00
AL37 On 04/08/2016	Index Future	Buy	1	0.00
AL37 On 04/08/2016	Index Future	Sell	1	0.00
AL37 On 04/08/2016	Index Future	Buy	1	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00

**ES33 Bond Future**

ES33 On 05/05/2016	Bond Future	Buy	2	0.00
ES33 On 05/05/2016	Bond Future	Sell	2	0.00
ES33 On 04/08/2016	Bond Future	Sell	2	0.00
ES33 On 04/08/2016	Bond Future	Buy	2	0.00
ES33 On 05/05/2016	Bond Future	Buy	7	0.00
ES33 On 05/05/2016	Bond Future	Sell	7	0.00
ES33 On 04/08/2016	Bond Future	Sell	7	0.00
ES33 On 04/08/2016	Bond Future	Buy	7	0.00
ES33 On 05/05/2016	Bond Future	Buy	8	0.00
ES33 On 05/05/2016	Bond Future	Sell	8	0.00
ES33 On 05/05/2016	Bond Future	Buy	8	0.00
ES33 On 05/05/2016	Bond Future	Sell	8	0.00
ES33 On 04/08/2016	Bond Future	Sell	8	0.00
ES33 On 04/08/2016	Bond Future	Buy	8	0.00
ES33 On 04/08/2016	Bond Future	Sell	8	0.00
ES33 On 04/08/2016	Bond Future	Buy	8	0.00
ES33 On 05/05/2016	Bond Future	Buy	11	0.00
ES33 On 05/05/2016	Bond Future	Sell	11	0.00
ES33 On 04/08/2016	Bond Future	Sell	11	0.00
ES33 On 04/08/2016	Bond Future	Buy	11	0.00
ES33 On 05/05/2016	Bond Future	Buy	17	0.00
ES33 On 05/05/2016	Bond Future	Sell	17	0.00
ES33 On 04/08/2016	Bond Future	Sell	17	0.00
ES33 On 04/08/2016	Bond Future	Buy	17	0.00
ES33 On 05/05/2016	Bond Future	Buy	27	0.00
ES33 On 05/05/2016	Bond Future	Sell	27	0.00
ES33 On 04/08/2016	Bond Future	Sell	27	0.00
ES33 On 04/08/2016	Bond Future	Buy	27	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 On 05/05/2016	Bond Future		Sell	40	0.00
ES33 On 05/05/2016	Bond Future		Buy	40	0.00
ES33 On 04/08/2016	Bond Future		Sell	40	0.00
ES33 On 04/08/2016	Bond Future		Buy	40	0.00
ES33 On 05/05/2016	Bond Future		Buy	49	0.00
ES33 On 05/05/2016	Bond Future		Sell	49	0.00
ES33 On 04/08/2016	Bond Future		Sell	49	0.00
ES33 On 04/08/2016	Bond Future		Buy	49	0.00
ES33 On 05/05/2016	Bond Future		Buy	53	0.00
ES33 On 05/05/2016	Bond Future		Sell	53	0.00
ES33 On 04/08/2016	Bond Future		Sell	53	0.00
ES33 On 04/08/2016	Bond Future		Buy	53	0.00
ES33 On 05/05/2016	Bond Future		Buy	73	0.00
ES33 On 05/05/2016	Bond Future		Sell	73	0.00
ES33 On 04/08/2016	Bond Future		Sell	73	0.00
ES33 On 04/08/2016	Bond Future		Buy	73	0.00
ES33 On 05/05/2016	Bond Future		Buy	78	0.00
ES33 On 05/05/2016	Bond Future		Sell	78	0.00
ES33 On 04/08/2016	Bond Future		Sell	78	0.00
ES33 On 04/08/2016	Bond Future		Buy	78	0.00
ES33 On 05/05/2016	Bond Future		Buy	80	0.00
ES33 On 05/05/2016	Bond Future		Sell	80	0.00
ES33 On 04/08/2016	Bond Future		Sell	80	0.00
ES33 On 04/08/2016	Bond Future		Buy	80	0.00
ES33 On 05/05/2016	Bond Future		Buy	111	0.00
ES33 On 05/05/2016	Bond Future		Sell	111	0.00
ES33 On 04/08/2016	Bond Future		Sell	111	0.00
ES33 On 04/08/2016	Bond Future		Buy	111	0.00
ES33 On 05/05/2016	Bond Future		Buy	127	0.00
ES33 On 05/05/2016	Bond Future		Sell	127	0.00
ES33 On 04/08/2016	Bond Future		Sell	127	0.00
ES33 On 04/08/2016	Bond Future		Buy	127	0.00
ES33 On 05/05/2016	Bond Future		Buy	555	0.00
ES33 On 05/05/2016	Bond Future		Sell	555	0.00
ES33 On 04/08/2016	Bond Future		Sell	555	0.00
ES33 On 04/08/2016	Bond Future		Buy	555	0.00
ES33 On 05/05/2016	Bond Future		Buy	895	0.00
ES33 On 05/05/2016	Bond Future		Sell	895	0.00
ES33 On 04/08/2016	Bond Future		Sell	895	0.00
ES33 On 04/08/2016	Bond Future		Buy	895	0.00
ES33 On 05/05/2016	Bond Future		Buy	1,080	0.00
ES33 On 05/05/2016	Bond Future		Sell	1,080	0.00

ES33 On 04/08/2016	Bond Future	Sell	1,080	0.00
ES33 On 04/08/2016	Bond Future	Buy	1,080	0.00
ES33 On 05/05/2016	Bond Future	Buy	1,406	0.00
ES33 On 05/05/2016	Bond Future	Sell	1,406	0.00
ES33 On 04/08/2016	Bond Future	Sell	1,406	0.00
ES33 On 04/08/2016	Bond Future	Buy	1,406	0.00
ES33 On 05/05/2016	Bond Future	Buy	1,650	0.00
ES33 On 05/05/2016	Bond Future	Sell	1,650	0.00
ES33 On 04/08/2016	Bond Future	Buy	1,650	0.00
ES33 On 04/08/2016	Bond Future	Sell	1,650	0.00
ES33 On 05/05/2016	Bond Future	Buy	1,755	0.00
ES33 On 05/05/2016	Bond Future	Sell	1,755	0.00
ES33 On 04/08/2016	Bond Future	Sell	1,755	0.00
ES33 On 04/08/2016	Bond Future	Buy	1,755	0.00
ES33 On 05/05/2016	Bond Future	Buy	2,044	0.00
ES33 On 05/05/2016	Bond Future	Sell	2,044	0.00
ES33 On 04/08/2016	Bond Future	Sell	2,044	0.00
ES33 On 04/08/2016	Bond Future	Buy	2,044	0.00
ES33 On 05/05/2016	Bond Future	Buy	6,776	0.00
ES33 On 05/05/2016	Bond Future	Sell	6,776	0.00
ES33 On 04/08/2016	Bond Future	Sell	6,776	0.00
ES33 On 04/08/2016	Bond Future	Buy	6,776	0.00

**ES42 Bond Future**

ES42 On 05/05/2016	Bond Future	Buy	11	0.00
ES42 On 05/05/2016	Bond Future	Sell	11	0.00
ES42 On 04/08/2016	Bond Future	Sell	11	0.00
ES42 On 04/08/2016	Bond Future	Buy	11	0.00
ES42 On 05/05/2016	Bond Future	Buy	24	0.00
ES42 On 05/05/2016	Bond Future	Sell	24	0.00
ES42 On 04/08/2016	Bond Future	Sell	24	0.00
ES42 On 04/08/2016	Bond Future	Buy	24	0.00
ES42 On 05/05/2016	Bond Future	Buy	35	0.00
ES42 On 05/05/2016	Bond Future	Sell	35	0.00
ES42 On 04/08/2016	Bond Future	Sell	35	0.00
ES42 On 04/08/2016	Bond Future	Buy	35	0.00
ES42 On 05/05/2016	Bond Future	Buy	38	0.00
ES42 On 05/05/2016	Bond Future	Sell	38	0.00
ES42 On 04/08/2016	Bond Future	Sell	38	0.00
ES42 On 04/08/2016	Bond Future	Buy	38	0.00
ES42 On 05/05/2016	Bond Future	Buy	70	0.00
ES42 On 05/05/2016	Bond Future	Sell	70	0.00
ES42 On 04/08/2016	Bond Future	Sell	70	0.00
ES42 On 04/08/2016	Bond Future	Buy	70	0.00
ES42 On 05/05/2016	Bond Future	Buy	75	0.00
ES42 On 05/05/2016	Bond Future	Sell	75	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 On 04/08/2016	Bond Future		Sell	75	0.00
ES42 On 04/08/2016	Bond Future		Buy	75	0.00
ES42 On 05/05/2016	Bond Future		Buy	114	0.00
ES42 On 05/05/2016	Bond Future		Sell	114	0.00
ES42 On 04/08/2016	Bond Future		Sell	114	0.00
ES42 On 04/08/2016	Bond Future		Buy	114	0.00
ES42 On 05/05/2016	Bond Future		Buy	2,003	0.00
ES42 On 05/05/2016	Bond Future		Sell	2,003	0.00
ES42 On 04/08/2016	Bond Future		Sell	2,003	0.00
ES42 On 04/08/2016	Bond Future		Buy	2,003	0.00
ES42 On 05/05/2016	Bond Future		Sell	2,370	0.00
ES42 On 05/05/2016	Bond Future		Buy	2,370	0.00
ES42 On 04/08/2016	Bond Future		Sell	2,370	0.00
ES42 On 04/08/2016	Bond Future		Buy	2,370	0.00
<b>I2033 Bond Future</b>					
2033 On 05/05/2016	Bond Future		Sell	103	0.00
2033 On 05/05/2016	Bond Future		Buy	103	0.00
2033 On 04/08/2016	Bond Future		Buy	103	0.00
2033 On 04/08/2016	Bond Future		Sell	103	0.00
<b>I2038 Bond Future</b>					
2038 On 05/05/2016	Bond Future		Buy	590	0.00
2038 On 05/05/2016	Bond Future		Sell	590	0.00
2038 On 04/08/2016	Bond Future		Sell	590	0.00
2038 On 04/08/2016	Bond Future		Buy	590	0.00
2038 On 05/05/2016	Bond Future		Buy	8,900	0.00
2038 On 05/05/2016	Bond Future		Sell	8,900	0.00
2038 On 04/08/2016	Bond Future		Sell	8,900	0.00
2038 On 04/08/2016	Bond Future		Buy	8,900	0.00
2038 On 05/05/2016	Bond Future		Buy	9,490	0.00
2038 On 05/05/2016	Bond Future		Sell	9,490	0.00
2038 On 04/08/2016	Bond Future		Sell	9,490	0.00
2038 On 04/08/2016	Bond Future		Buy	9,490	0.00
<b>I2046 Bond Future</b>					
2046 On 05/05/2016	Bond Future		Buy	5	0.00
2046 On 05/05/2016	Bond Future		Sell	5	0.00
2046 On 04/08/2016	Bond Future		Sell	5	0.00
2046 On 04/08/2016	Bond Future		Buy	5	0.00
2046 On 05/05/2016	Bond Future		Buy	9	0.00

2046 On 05/05/2016	Bond Future	Sell	9	0.00
2046 On 04/08/2016	Bond Future	Sell	9	0.00
2046 On 04/08/2016	Bond Future	Buy	9	0.00
2046 On 05/05/2016	Bond Future	Buy	14	0.00
2046 On 05/05/2016	Bond Future	Sell	14	0.00
2046 On 04/08/2016	Bond Future	Sell	14	0.00
2046 On 04/08/2016	Bond Future	Buy	14	0.00
2046 On 05/05/2016	Bond Future	Buy	18	0.00
2046 On 05/05/2016	Bond Future	Sell	18	0.00
2046 On 05/05/2016	Bond Future	Buy	18	0.00
2046 On 05/05/2016	Bond Future	Sell	18	0.00
2046 On 04/08/2016	Bond Future	Sell	18	0.00
2046 On 04/08/2016	Bond Future	Buy	18	0.00
2046 On 04/08/2016	Bond Future	Sell	18	0.00
2046 On 04/08/2016	Bond Future	Buy	18	0.00
2046 On 04/08/2016	Bond Future	Sell	30	0.00
2046 On 04/08/2016	Bond Future	Buy	30	0.00
2046 On 05/05/2016	Bond Future	Buy	40	0.00
2046 On 05/05/2016	Bond Future	Sell	40	0.00
2046 On 04/08/2016	Bond Future	Sell	40	0.00
2046 On 04/08/2016	Bond Future	Buy	40	0.00
2046 On 04/08/2016	Bond Future	Buy	82	0.00
2046 On 04/08/2016	Bond Future	Sell	82	0.00
2046 On 05/05/2016	Bond Future	Buy	99	0.00
2046 On 05/05/2016	Bond Future	Sell	99	0.00
2046 On 04/08/2016	Bond Future	Sell	99	0.00
2046 On 04/08/2016	Bond Future	Buy	99	0.00
2046 On 05/05/2016	Bond Future	Buy	2,248	0.00
2046 On 05/05/2016	Bond Future	Sell	2,248	0.00
2046 On 04/08/2016	Bond Future	Sell	2,248	0.00
2046 On 04/08/2016	Bond Future	Buy	2,248	0.00
2046 On 05/05/2016	Bond Future	Buy	2,328	0.00
2046 On 05/05/2016	Bond Future	Sell	2,328	0.00
2046 On 04/08/2016	Bond Future	Sell	2,328	0.00
2046 On 04/08/2016	Bond Future	Buy	2,328	0.00
2046 On 05/05/2016	Bond Future	Buy	7,681	0.00
2046 On 05/05/2016	Bond Future	Sell	7,681	0.00
2046 On 04/08/2016	Bond Future	Sell	7,681	0.00
2046 On 04/08/2016	Bond Future	Buy	7,681	0.00
2046 On 05/05/2016	Bond Future	Sell	12,460	0.00
2046 On 05/05/2016	Bond Future	Buy	12,460	0.00
2046 On 04/08/2016	Bond Future	Buy	12,460	0.00
2046 On 04/08/2016	Bond Future	Sell	12,460	0.00

**I2050 Bond Future**

2050 On 05/05/2016	Bond Future	Buy	1	0.00
--------------------	-------------	-----	---	------

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

2050 On 05/05/2016	Bond Future		Sell	1	0.00
2050 On 04/08/2016	Bond Future		Sell	1	0.00
2050 On 04/08/2016	Bond Future		Buy	1	0.00
2050 On 05/05/2016	Bond Future		Buy	2	0.00
2050 On 05/05/2016	Bond Future		Sell	2	0.00
2050 On 04/08/2016	Bond Future		Sell	2	0.00
2050 On 04/08/2016	Bond Future		Buy	2	0.00
2050 On 05/05/2016	Bond Future		Buy	91	0.00
2050 On 05/05/2016	Bond Future		Sell	91	0.00
2050 On 04/08/2016	Bond Future		Buy	91	0.00
2050 On 04/08/2016	Bond Future		Sell	91	0.00
2050 On 05/05/2016	Bond Future		Buy	635	0.00
2050 On 05/05/2016	Bond Future		Sell	635	0.00
2050 On 04/08/2016	Bond Future		Sell	635	0.00
2050 On 04/08/2016	Bond Future		Buy	635	0.00
2050 On 05/05/2016	Bond Future		Buy	2,116	0.00
2050 On 05/05/2016	Bond Future		Sell	2,116	0.00
2050 On 04/08/2016	Bond Future		Sell	2,116	0.00
2050 On 04/08/2016	Bond Future		Buy	2,116	0.00
2050 On 05/05/2016	Bond Future		Buy	8,814	0.00
2050 On 05/05/2016	Bond Future		Sell	8,814	0.00
2050 On 04/08/2016	Bond Future		Sell	8,814	0.00
2050 On 04/08/2016	Bond Future		Buy	8,814	0.00
2050 On 05/05/2016	Bond Future		Sell	11,659	0.00
2050 On 05/05/2016	Bond Future		Buy	11,659	0.00
2050 On 04/08/2016	Bond Future		Buy	11,659	0.00
2050 On 04/08/2016	Bond Future		Sell	11,659	0.00

**R186 Bond Future**

R186 On 05/05/2016	Bond Future		Sell	12	0.00
R186 On 05/05/2016	Bond Future		Buy	12	0.00
R186 On 05/05/2016	Bond Future		Sell	13	0.00
R186 On 05/05/2016	Bond Future		Buy	13	0.00
R186 On 05/05/2016	Bond Future		Sell	19	0.00
R186 On 05/05/2016	Bond Future		Buy	19	0.00
R186 On 05/05/2016	Bond Future		Sell	23	0.00
R186 On 05/05/2016	Bond Future		Buy	23	0.00
R186 On 05/05/2016	Bond Future		Sell	34	0.00
R186 On 05/05/2016	Bond Future		Buy	34	0.00
R186 On 04/08/2016	Bond Future		Buy	34	0.00
R186 On 04/08/2016	Bond Future		Sell	34	0.00
R186 On 05/05/2016	Bond Future		Sell	38	0.00

R186 On 05/05/2016	Bond Future	Buy	38	0.00
R186 On 04/08/2016	Bond Future	Buy	38	0.00
R186 On 04/08/2016	Bond Future	Sell	38	0.00
R186 On 05/05/2016	Bond Future	Sell	44	0.00
R186 On 05/05/2016	Bond Future	Buy	44	0.00
R186 On 04/08/2016	Bond Future	Buy	44	0.00
R186 On 04/08/2016	Bond Future	Sell	44	0.00
R186 On 05/05/2016	Bond Future	Sell	63	0.00
R186 On 05/05/2016	Bond Future	Buy	63	0.00
R186 On 04/08/2016	Bond Future	Sell	63	0.00
R186 On 04/08/2016	Bond Future	Buy	63	0.00
R186 On 05/05/2016	Bond Future	Sell	66	0.00
R186 On 05/05/2016	Bond Future	Buy	66	0.00
R186 On 05/05/2016	Bond Future	Sell	68	0.00
R186 On 05/05/2016	Bond Future	Buy	68	0.00
R186 On 04/08/2016	Bond Future	Buy	68	0.00
R186 On 04/08/2016	Bond Future	Sell	68	0.00
R186 On 05/05/2016	Bond Future	Sell	70	0.00
R186 On 05/05/2016	Bond Future	Buy	70	0.00
R186 On 05/05/2016	Bond Future	Sell	73	0.00
R186 On 05/05/2016	Bond Future	Buy	73	0.00
R186 On 04/08/2016	Bond Future	Buy	73	0.00
R186 On 04/08/2016	Bond Future	Sell	73	0.00
R186 On 05/05/2016	Bond Future	Sell	87	0.00
R186 On 05/05/2016	Bond Future	Buy	87	0.00
R186 On 05/05/2016	Bond Future	Sell	98	0.00
R186 On 05/05/2016	Bond Future	Buy	98	0.00
R186 On 04/08/2016	Bond Future	Buy	98	0.00
R186 On 04/08/2016	Bond Future	Sell	98	0.00
R186 On 05/05/2016	Bond Future	Sell	131	0.00
R186 On 05/05/2016	Bond Future	Buy	131	0.00
R186 On 04/08/2016	Bond Future	Buy	131	0.00
R186 On 04/08/2016	Bond Future	Sell	131	0.00
R186 On 05/05/2016	Bond Future	Sell	188	0.00
R186 On 05/05/2016	Bond Future	Buy	188	0.00
R186 On 04/08/2016	Bond Future	Buy	188	0.00
R186 On 04/08/2016	Bond Future	Sell	188	0.00
R186 On 05/05/2016	Bond Future	Sell	189	0.00
R186 On 05/05/2016	Bond Future	Buy	189	0.00
R186 On 05/05/2016	Bond Future	Sell	207	0.00
R186 On 05/05/2016	Bond Future	Buy	207	0.00
R186 On 04/08/2016	Bond Future	Buy	207	0.00
R186 On 04/08/2016	Bond Future	Sell	207	0.00
R186 On 05/05/2016	Bond Future	Sell	209	0.00
R186 On 05/05/2016	Bond Future	Buy	209	0.00
R186 On 04/08/2016	Bond Future	Buy	209	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Sell	209	0.00
R186 On 05/05/2016	Bond Future		Sell	255	0.00
R186 On 05/05/2016	Bond Future		Buy	255	0.00
R186 On 05/05/2016	Bond Future		Sell	291	0.00
R186 On 05/05/2016	Bond Future		Buy	291	0.00
R186 On 04/08/2016	Bond Future		Sell	291	0.00
R186 On 04/08/2016	Bond Future		Buy	291	0.00
R186 On 05/05/2016	Bond Future		Sell	335	0.00
R186 On 05/05/2016	Bond Future		Buy	335	0.00
R186 On 04/08/2016	Bond Future		Buy	335	0.00
R186 On 04/08/2016	Bond Future		Sell	335	0.00
R186 On 05/05/2016	Bond Future		Sell	356	0.00
R186 On 05/05/2016	Bond Future		Buy	356	0.00
R186 On 04/08/2016	Bond Future		Buy	356	0.00
R186 On 04/08/2016	Bond Future		Sell	356	0.00
R186 On 05/05/2016	Bond Future		Sell	479	0.00
R186 On 05/05/2016	Bond Future		Buy	479	0.00
R186 On 04/08/2016	Bond Future		Buy	479	0.00
R186 On 04/08/2016	Bond Future		Sell	479	0.00
R186 On 05/05/2016	Bond Future		Sell	510	0.00
R186 On 05/05/2016	Bond Future		Buy	510	0.00
R186 On 05/05/2016	Bond Future		Sell	621	0.00
R186 On 05/05/2016	Bond Future		Buy	621	0.00
R186 On 05/05/2016	Bond Future		Sell	1,685	0.00
R186 On 05/05/2016	Bond Future		Buy	1,685	0.00
R186 On 05/05/2016	Bond Future		Sell	3,550	0.00
R186 On 05/05/2016	Bond Future		Buy	3,550	0.00
R186 On 05/05/2016	Bond Future		Buy	3,550	0.00
R186 On 05/05/2016	Bond Future		Sell	3,550	0.00
R186 On 04/08/2016	Bond Future		Sell	5,000	0.00
R186 On 04/08/2016	Bond Future		Buy	5,000	0.00
R186 On 04/08/2016	Bond Future		Sell	5,000	0.00
R186 On 04/08/2016	Bond Future		Buy	5,000	0.00
R186 On 05/05/2016	Bond Future		Sell	5,317	0.00
R186 On 05/05/2016	Bond Future		Buy	5,317	0.00
R186 On 04/08/2016	Bond Future		Buy	5,317	0.00
R186 On 04/08/2016	Bond Future		Sell	5,317	0.00
R186 On 05/05/2016	Bond Future		Sell	7,931	0.00
R186 On 05/05/2016	Bond Future		Buy	7,931	0.00
R186 On 04/08/2016	Bond Future		Sell	7,931	0.00
R186 On 04/08/2016	Bond Future		Buy	7,931	0.00

**R197 Bond Future**

R197 On 05/05/2016	Bond Future	Buy	4	0.00
R197 On 05/05/2016	Bond Future	Sell	4	0.00
R197 On 04/08/2016	Bond Future	Sell	4	0.00
R197 On 04/08/2016	Bond Future	Buy	4	0.00
R197 On 05/05/2016	Bond Future	Buy	6	0.00
R197 On 05/05/2016	Bond Future	Sell	6	0.00
R197 On 04/08/2016	Bond Future	Sell	6	0.00
R197 On 04/08/2016	Bond Future	Buy	6	0.00
R197 On 05/05/2016	Bond Future	Buy	12	0.00
R197 On 05/05/2016	Bond Future	Sell	12	0.00
R197 On 04/08/2016	Bond Future	Sell	12	0.00
R197 On 04/08/2016	Bond Future	Buy	12	0.00
R197 On 05/05/2016	Bond Future	Buy	15	0.00
R197 On 05/05/2016	Bond Future	Sell	15	0.00
R197 On 04/08/2016	Bond Future	Sell	15	0.00
R197 On 04/08/2016	Bond Future	Buy	15	0.00
R197 On 05/05/2016	Bond Future	Buy	16	0.00
R197 On 05/05/2016	Bond Future	Sell	16	0.00
R197 On 04/08/2016	Bond Future	Sell	16	0.00
R197 On 04/08/2016	Bond Future	Buy	16	0.00
R197 On 05/05/2016	Bond Future	Buy	20	0.00
R197 On 05/05/2016	Bond Future	Sell	20	0.00
R197 On 04/08/2016	Bond Future	Sell	20	0.00
R197 On 04/08/2016	Bond Future	Buy	20	0.00
R197 On 05/05/2016	Bond Future	Buy	34	0.00
R197 On 05/05/2016	Bond Future	Sell	34	0.00
R197 On 04/08/2016	Bond Future	Sell	34	0.00
R197 On 04/08/2016	Bond Future	Buy	34	0.00
R197 On 05/05/2016	Bond Future	Buy	43	0.00
R197 On 05/05/2016	Bond Future	Sell	43	0.00
R197 On 04/08/2016	Bond Future	Sell	43	0.00
R197 On 04/08/2016	Bond Future	Buy	43	0.00
R197 On 05/05/2016	Bond Future	Buy	90	0.00
R197 On 05/05/2016	Bond Future	Sell	90	0.00
R197 On 04/08/2016	Bond Future	Sell	90	0.00
R197 On 04/08/2016	Bond Future	Buy	90	0.00
R197 On 05/05/2016	Bond Future	Buy	95	0.00
R197 On 05/05/2016	Bond Future	Sell	95	0.00
R197 On 04/08/2016	Bond Future	Sell	95	0.00
R197 On 04/08/2016	Bond Future	Buy	95	0.00
R197 On 05/05/2016	Bond Future	Buy	107	0.00
R197 On 05/05/2016	Bond Future	Sell	107	0.00
R197 On 04/08/2016	Bond Future	Sell	107	0.00
R197 On 04/08/2016	Bond Future	Buy	107	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 05/05/2016	Bond Future		Sell	442	0.00
R197 On 05/05/2016	Bond Future		Buy	442	0.00
R197 On 04/08/2016	Bond Future		Buy	442	0.00
R197 On 04/08/2016	Bond Future		Sell	442	0.00
<b>R202 Bond Future</b>					
R202 On 05/05/2016	Bond Future		Buy	3	0.00
R202 On 05/05/2016	Bond Future		Sell	3	0.00
R202 On 04/08/2016	Bond Future		Sell	3	0.00
R202 On 04/08/2016	Bond Future		Buy	3	0.00
R202 On 05/05/2016	Bond Future		Buy	18	0.00
R202 On 05/05/2016	Bond Future		Sell	18	0.00
R202 On 04/08/2016	Bond Future		Sell	18	0.00
R202 On 04/08/2016	Bond Future		Buy	18	0.00
R202 On 05/05/2016	Bond Future		Buy	20	0.00
R202 On 05/05/2016	Bond Future		Sell	20	0.00
R202 On 04/08/2016	Bond Future		Sell	20	0.00
R202 On 04/08/2016	Bond Future		Buy	20	0.00
R202 On 05/05/2016	Bond Future		Buy	123	0.00
R202 On 05/05/2016	Bond Future		Sell	123	0.00
R202 On 04/08/2016	Bond Future		Sell	123	0.00
R202 On 04/08/2016	Bond Future		Buy	123	0.00
R202 On 05/05/2016	Bond Future		Buy	128	0.00
R202 On 05/05/2016	Bond Future		Sell	128	0.00
R202 On 04/08/2016	Bond Future		Sell	128	0.00
R202 On 04/08/2016	Bond Future		Buy	128	0.00
R202 On 05/05/2016	Bond Future		Buy	191	0.00
R202 On 05/05/2016	Bond Future		Sell	191	0.00
R202 On 04/08/2016	Bond Future		Sell	191	0.00
R202 On 04/08/2016	Bond Future		Buy	191	0.00
R202 On 05/05/2016	Bond Future		Buy	2,141	0.00
R202 On 05/05/2016	Bond Future		Sell	2,141	0.00
R202 On 04/08/2016	Bond Future		Sell	2,141	0.00
R202 On 04/08/2016	Bond Future		Buy	2,141	0.00
R202 On 05/05/2016	Bond Future		Buy	2,350	0.00
R202 On 05/05/2016	Bond Future		Sell	2,350	0.00
R202 On 04/08/2016	Bond Future		Sell	2,350	0.00
R202 On 04/08/2016	Bond Future		Buy	2,350	0.00
R202 On 05/05/2016	Bond Future		Buy	2,580	0.00
R202 On 05/05/2016	Bond Future		Sell	2,580	0.00
R202 On 04/08/2016	Bond Future		Sell	2,580	0.00
R202 On 04/08/2016	Bond Future		Buy	2,580	0.00

R202 On 05/05/2016	Bond Future	Buy	2,734	0.00
R202 On 05/05/2016	Bond Future	Sell	2,734	0.00
R202 On 04/08/2016	Bond Future	Sell	2,734	0.00
R202 On 04/08/2016	Bond Future	Buy	2,734	0.00
R202 On 05/05/2016	Bond Future	Buy	6,702	0.00
R202 On 05/05/2016	Bond Future	Sell	6,702	0.00
R202 On 04/08/2016	Bond Future	Sell	6,702	0.00
R202 On 04/08/2016	Bond Future	Buy	6,702	0.00
R202 On 05/05/2016	Bond Future	Sell	16,990	0.00
R202 On 05/05/2016	Bond Future	Buy	16,990	0.00
R202 On 04/08/2016	Bond Future	Buy	16,990	0.00
R202 On 04/08/2016	Bond Future	Sell	16,990	0.00

**R2023 Bond Future**

R023 On 04/08/2016	Bond Future	Sell	147	0.00
R023 On 04/08/2016	Bond Future	Buy	147	0.00
R023 On 04/08/2016	Bond Future	Buy	147	0.00
R023 On 04/08/2016	Bond Future	Sell	147	0.00

**R203 Bond Future**

R203 On 05/05/2016	Bond Future	Sell	45	0.00
R203 On 05/05/2016	Bond Future	Buy	45	0.00
R203 On 04/08/2016	Bond Future	Buy	45	0.00
R203 On 04/08/2016	Bond Future	Sell	45	0.00
R203 On 05/05/2016	Bond Future	Sell	49	0.00
R203 On 05/05/2016	Bond Future	Buy	49	0.00
R203 On 04/08/2016	Bond Future	Buy	49	0.00
R203 On 04/08/2016	Bond Future	Sell	49	0.00
R203 On 05/05/2016	Bond Future	Sell	143	0.00
R203 On 05/05/2016	Bond Future	Buy	143	0.00
R203 On 04/08/2016	Bond Future	Buy	143	0.00
R203 On 04/08/2016	Bond Future	Sell	143	0.00
R203 On 05/05/2016	Bond Future	Sell	162	0.00
R203 On 05/05/2016	Bond Future	Buy	162	0.00
R203 On 04/08/2016	Bond Future	Buy	162	0.00
R203 On 04/08/2016	Bond Future	Sell	162	0.00
R203 On 05/05/2016	Bond Future	Sell	200	0.00
R203 On 05/05/2016	Bond Future	Buy	200	0.00
R203 On 05/05/2016	Bond Future	Sell	200	0.00
R203 On 05/05/2016	Bond Future	Buy	200	0.00
R203 On 05/05/2016	Bond Future	Buy	200	0.00
R203 On 05/05/2016	Bond Future	Sell	200	0.00
R203 On 05/05/2016	Bond Future	Buy	200	0.00
R203 On 05/05/2016	Bond Future	Sell	200	0.00
R203 On 04/08/2016	Bond Future	Sell	200	0.00
R203 On 04/08/2016	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 04/08/2016	Bond Future		Sell	200	0.00
R203 On 04/08/2016	Bond Future		Buy	200	0.00
R203 On 04/08/2016	Bond Future		Buy	200	0.00
R203 On 04/08/2016	Bond Future		Sell	200	0.00
R203 On 04/08/2016	Bond Future		Buy	200	0.00
R203 On 04/08/2016	Bond Future		Sell	200	0.00
R203 On 05/05/2016	Bond Future		Sell	218	0.00
R203 On 05/05/2016	Bond Future		Buy	218	0.00
R203 On 04/08/2016	Bond Future		Buy	218	0.00
R203 On 04/08/2016	Bond Future		Sell	218	0.00
R203 On 05/05/2016	Bond Future		Sell	226	0.00
R203 On 05/05/2016	Bond Future		Buy	226	0.00
R203 On 04/08/2016	Bond Future		Buy	226	0.00
R203 On 04/08/2016	Bond Future		Sell	226	0.00
R203 On 05/05/2016	Bond Future		Sell	263	0.00
R203 On 05/05/2016	Bond Future		Buy	263	0.00
R203 On 04/08/2016	Bond Future		Buy	263	0.00
R203 On 04/08/2016	Bond Future		Sell	263	0.00
R203 On 05/05/2016	Bond Future		Sell	277	0.00
R203 On 05/05/2016	Bond Future		Buy	277	0.00
R203 On 04/08/2016	Bond Future		Buy	277	0.00
R203 On 04/08/2016	Bond Future		Sell	277	0.00
R203 On 05/05/2016	Bond Future		Sell	403	0.00
R203 On 05/05/2016	Bond Future		Buy	403	0.00
R203 On 04/08/2016	Bond Future		Buy	403	0.00
R203 On 04/08/2016	Bond Future		Sell	403	0.00
R203 On 05/05/2016	Bond Future		Sell	540	0.00
R203 On 05/05/2016	Bond Future		Buy	540	0.00
R203 On 04/08/2016	Bond Future		Buy	540	0.00
R203 On 04/08/2016	Bond Future		Sell	540	0.00
R203 On 05/05/2016	Bond Future		Sell	552	0.00
R203 On 05/05/2016	Bond Future		Buy	552	0.00
R203 On 04/08/2016	Bond Future		Buy	552	0.00
R203 On 04/08/2016	Bond Future		Sell	552	0.00
R203 On 05/05/2016	Bond Future		Sell	596	0.00
R203 On 05/05/2016	Bond Future		Buy	596	0.00
R203 On 04/08/2016	Bond Future		Buy	596	0.00
R203 On 04/08/2016	Bond Future		Sell	596	0.00
R203 On 05/05/2016	Bond Future		Sell	839	0.00
R203 On 05/05/2016	Bond Future		Buy	839	0.00
R203 On 04/08/2016	Bond Future		Buy	839	0.00
R203 On 04/08/2016	Bond Future		Sell	839	0.00

R203 On 05/05/2016	Bond Future	Sell	857	0.00
R203 On 05/05/2016	Bond Future	Buy	857	0.00
R203 On 04/08/2016	Bond Future	Buy	857	0.00
R203 On 04/08/2016	Bond Future	Sell	857	0.00
R203 On 04/08/2016	Bond Future	Buy	2,790	0.00
R203 On 04/08/2016	Bond Future	Sell	2,790	0.00
R203 On 04/08/2016	Bond Future	Buy	2,800	0.00
R203 On 04/08/2016	Bond Future	Sell	2,800	0.00
R203 On 05/05/2016	Bond Future	Sell	5,170	0.00
R203 On 05/05/2016	Bond Future	Buy	5,170	0.00
R203 On 04/08/2016	Bond Future	Sell	5,170	0.00
R203 On 04/08/2016	Bond Future	Buy	5,170	0.00

**R2032 Bond Future**

2032 On 05/05/2016	Bond Future	Sell	133	0.00
2032 On 05/05/2016	Bond Future	Buy	133	0.00
2032 On 05/05/2016	Bond Future	Buy	133	0.00
2032 On 05/05/2016	Bond Future	Sell	133	0.00
2032 On 04/08/2016	Bond Future	Sell	133	0.00
2032 On 04/08/2016	Bond Future	Buy	133	0.00
2032 On 04/08/2016	Bond Future	Sell	133	0.00
2032 On 04/08/2016	Bond Future	Buy	133	0.00

**R2037 Bond Future**

2037 On 05/05/2016	Bond Future	Buy	2	0.00
2037 On 05/05/2016	Bond Future	Sell	2	0.00
2037 On 05/05/2016	Bond Future	Buy	2	0.00
2037 On 05/05/2016	Bond Future	Sell	2	0.00
2037 On 04/08/2016	Bond Future	Sell	2	0.00
2037 On 04/08/2016	Bond Future	Buy	2	0.00
2037 On 04/08/2016	Bond Future	Sell	2	0.00
2037 On 04/08/2016	Bond Future	Buy	2	0.00
2037 On 05/05/2016	Bond Future	Buy	3	0.00
2037 On 05/05/2016	Bond Future	Sell	3	0.00
2037 On 04/08/2016	Bond Future	Sell	3	0.00
2037 On 04/08/2016	Bond Future	Buy	3	0.00
2037 On 05/05/2016	Bond Future	Buy	4	0.00
2037 On 05/05/2016	Bond Future	Sell	4	0.00
2037 On 05/05/2016	Bond Future	Buy	4	0.00
2037 On 05/05/2016	Bond Future	Sell	4	0.00
2037 On 04/08/2016	Bond Future	Sell	4	0.00
2037 On 04/08/2016	Bond Future	Buy	4	0.00
2037 On 04/08/2016	Bond Future	Sell	4	0.00
2037 On 04/08/2016	Bond Future	Buy	4	0.00
2037 On 05/05/2016	Bond Future	Buy	5	0.00
2037 On 05/05/2016	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/08/2016	Bond Future		Sell	5	0.00
2037 On 04/08/2016	Bond Future		Buy	5	0.00
2037 On 05/05/2016	Bond Future		Buy	12	0.00
2037 On 05/05/2016	Bond Future		Sell	12	0.00
2037 On 05/05/2016	Bond Future		Buy	12	0.00
2037 On 05/05/2016	Bond Future		Sell	12	0.00
2037 On 04/08/2016	Bond Future		Sell	12	0.00
2037 On 04/08/2016	Bond Future		Buy	12	0.00
2037 On 04/08/2016	Bond Future		Sell	12	0.00
2037 On 04/08/2016	Bond Future		Buy	12	0.00
2037 On 05/05/2016	Bond Future		Buy	13	0.00
2037 On 05/05/2016	Bond Future		Sell	13	0.00
2037 On 04/08/2016	Bond Future		Sell	13	0.00
2037 On 04/08/2016	Bond Future		Buy	13	0.00
2037 On 05/05/2016	Bond Future		Buy	14	0.00
2037 On 05/05/2016	Bond Future		Sell	14	0.00
2037 On 04/08/2016	Bond Future		Sell	14	0.00
2037 On 04/08/2016	Bond Future		Buy	14	0.00
2037 On 05/05/2016	Bond Future		Buy	18	0.00
2037 On 05/05/2016	Bond Future		Sell	18	0.00
2037 On 04/08/2016	Bond Future		Sell	18	0.00
2037 On 04/08/2016	Bond Future		Buy	18	0.00
2037 On 05/05/2016	Bond Future		Buy	19	0.00
2037 On 05/05/2016	Bond Future		Sell	19	0.00
2037 On 04/08/2016	Bond Future		Sell	19	0.00
2037 On 04/08/2016	Bond Future		Buy	19	0.00
2037 On 05/05/2016	Bond Future		Buy	24	0.00
2037 On 05/05/2016	Bond Future		Sell	24	0.00
2037 On 04/08/2016	Bond Future		Sell	24	0.00
2037 On 04/08/2016	Bond Future		Buy	24	0.00
2037 On 05/05/2016	Bond Future		Buy	27	0.00
2037 On 05/05/2016	Bond Future		Sell	27	0.00
2037 On 04/08/2016	Bond Future		Sell	27	0.00
2037 On 04/08/2016	Bond Future		Buy	27	0.00
2037 On 05/05/2016	Bond Future		Buy	100	0.00
2037 On 05/05/2016	Bond Future		Sell	100	0.00
2037 On 04/08/2016	Bond Future		Sell	100	0.00
2037 On 04/08/2016	Bond Future		Buy	100	0.00
2037 On 05/05/2016	Bond Future		Sell	259	0.00
2037 On 05/05/2016	Bond Future		Buy	259	0.00
2037 On 04/08/2016	Bond Future		Sell	259	0.00
2037 On 04/08/2016	Bond Future		Buy	259	0.00

**R204 Bond Future**

R204 On 05/05/2016	Bond Future	Sell	151	0.00
R204 On 05/05/2016	Bond Future	Buy	151	0.00
R204 On 04/08/2016	Bond Future	Buy	151	0.00
R204 On 04/08/2016	Bond Future	Sell	151	0.00
R204 On 05/05/2016	Bond Future	Sell	154	0.00
R204 On 05/05/2016	Bond Future	Buy	154	0.00
R204 On 04/08/2016	Bond Future	Buy	154	0.00
R204 On 04/08/2016	Bond Future	Sell	154	0.00
R204 On 05/05/2016	Bond Future	Sell	305	0.00
R204 On 05/05/2016	Bond Future	Buy	305	0.00
R204 On 04/08/2016	Bond Future	Sell	305	0.00
R204 On 04/08/2016	Bond Future	Buy	305	0.00

**R2044 Bond Future**

2044 On 05/05/2016	Bond Future	Buy	2	0.00
2044 On 05/05/2016	Bond Future	Sell	2	0.00
2044 On 04/08/2016	Bond Future	Sell	2	0.00
2044 On 04/08/2016	Bond Future	Buy	2	0.00
2044 On 05/05/2016	Bond Future	Buy	3	0.00
2044 On 05/05/2016	Bond Future	Sell	3	0.00
2044 On 04/08/2016	Bond Future	Sell	3	0.00
2044 On 04/08/2016	Bond Future	Buy	3	0.00
2044 On 05/05/2016	Bond Future	Buy	4	0.00
2044 On 05/05/2016	Bond Future	Sell	4	0.00
2044 On 04/08/2016	Bond Future	Sell	4	0.00
2044 On 04/08/2016	Bond Future	Buy	4	0.00
2044 On 05/05/2016	Bond Future	Buy	7	0.00
2044 On 05/05/2016	Bond Future	Sell	7	0.00
2044 On 04/08/2016	Bond Future	Buy	7	0.00
2044 On 04/08/2016	Bond Future	Sell	7	0.00
2044 On 05/05/2016	Bond Future	Buy	9	0.00
2044 On 05/05/2016	Bond Future	Sell	9	0.00
2044 On 04/08/2016	Bond Future	Sell	9	0.00
2044 On 04/08/2016	Bond Future	Buy	9	0.00
2044 On 05/05/2016	Bond Future	Buy	14	0.00
2044 On 05/05/2016	Bond Future	Sell	14	0.00
2044 On 05/05/2016	Bond Future	Buy	14	0.00
2044 On 05/05/2016	Bond Future	Sell	14	0.00
2044 On 04/08/2016	Bond Future	Sell	14	0.00
2044 On 04/08/2016	Bond Future	Buy	14	0.00
2044 On 04/08/2016	Bond Future	Sell	14	0.00
2044 On 04/08/2016	Bond Future	Buy	14	0.00
2044 On 05/05/2016	Bond Future	Sell	17	0.00
2044 On 05/05/2016	Bond Future	Buy	17	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/08/2016			Buy	17	0.00
2044 On 04/08/2016			Sell	17	0.00
2044 On 05/05/2016			Buy	25	0.00
2044 On 05/05/2016			Sell	25	0.00
2044 On 04/08/2016			Sell	25	0.00
2044 On 04/08/2016			Buy	25	0.00
2044 On 05/05/2016			Buy	27	0.00
2044 On 05/05/2016			Sell	27	0.00
2044 On 04/08/2016			Sell	27	0.00
2044 On 04/08/2016			Buy	27	0.00
2044 On 05/05/2016			Buy	40	0.00
2044 On 05/05/2016			Sell	40	0.00
2044 On 04/08/2016			Sell	40	0.00
2044 On 04/08/2016			Buy	40	0.00
2044 On 05/05/2016			Buy	57	0.00
2044 On 05/05/2016			Sell	57	0.00
2044 On 04/08/2016			Sell	57	0.00
2044 On 04/08/2016			Buy	57	0.00
2044 On 05/05/2016			Sell	71	0.00
2044 On 05/05/2016			Buy	71	0.00
2044 On 04/08/2016			Buy	71	0.00
2044 On 04/08/2016			Sell	71	0.00
2044 On 05/05/2016			Buy	74	0.00
2044 On 05/05/2016			Sell	74	0.00
2044 On 04/08/2016			Sell	74	0.00
2044 On 04/08/2016			Buy	74	0.00
2044 On 05/05/2016			Buy	88	0.00
2044 On 05/05/2016			Sell	88	0.00
2044 On 04/08/2016			Sell	88	0.00
2044 On 04/08/2016			Buy	88	0.00
2044 On 05/05/2016			Buy	276	0.00
2044 On 05/05/2016			Sell	276	0.00
2044 On 04/08/2016			Sell	276	0.00
2044 On 04/08/2016			Buy	276	0.00

**R2048 Bond Future**

R248 On 05/05/2016			Buy	1	0.00
R248 On 05/05/2016			Sell	1	0.00
R248 On 04/08/2016			Sell	1	0.00
R248 On 04/08/2016			Buy	1	0.00
R248 On 05/05/2016			Buy	6	0.00
R248 On 05/05/2016			Sell	6	0.00

R248 On 04/08/2016	Bond Future	Sell	6	0.00
R248 On 04/08/2016	Bond Future	Buy	6	0.00
R248 On 05/05/2016	Bond Future	Buy	11	0.00
R248 On 05/05/2016	Bond Future	Sell	11	0.00
R248 On 04/08/2016	Bond Future	Sell	11	0.00
R248 On 04/08/2016	Bond Future	Buy	11	0.00
R248 On 05/05/2016	Bond Future	Buy	12	0.00
R248 On 05/05/2016	Bond Future	Sell	12	0.00
R248 On 04/08/2016	Bond Future	Sell	12	0.00
R248 On 04/08/2016	Bond Future	Buy	12	0.00
R248 On 05/05/2016	Bond Future	Buy	24	0.00
R248 On 05/05/2016	Bond Future	Sell	24	0.00
R248 On 04/08/2016	Bond Future	Sell	24	0.00
R248 On 04/08/2016	Bond Future	Buy	24	0.00
R248 On 05/05/2016	Bond Future	Buy	36	0.00
R248 On 05/05/2016	Bond Future	Sell	36	0.00
R248 On 04/08/2016	Bond Future	Sell	36	0.00
R248 On 04/08/2016	Bond Future	Buy	36	0.00
R248 On 05/05/2016	Bond Future	Buy	44	0.00
R248 On 05/05/2016	Bond Future	Sell	44	0.00
R248 On 04/08/2016	Bond Future	Sell	44	0.00
R248 On 04/08/2016	Bond Future	Buy	44	0.00
R248 On 05/05/2016	Bond Future	Buy	59	0.00
R248 On 05/05/2016	Bond Future	Sell	59	0.00
R248 On 04/08/2016	Bond Future	Sell	59	0.00
R248 On 04/08/2016	Bond Future	Buy	59	0.00
R248 On 05/05/2016	Bond Future	Buy	88	0.00
R248 On 05/05/2016	Bond Future	Sell	88	0.00
R248 On 05/05/2016	Bond Future	Buy	88	0.00
R248 On 05/05/2016	Bond Future	Sell	88	0.00
R248 On 04/08/2016	Bond Future	Sell	88	0.00
R248 On 04/08/2016	Bond Future	Buy	88	0.00
R248 On 04/08/2016	Bond Future	Sell	88	0.00
R248 On 04/08/2016	Bond Future	Buy	88	0.00
R248 On 05/05/2016	Bond Future	Buy	105	0.00
R248 On 05/05/2016	Bond Future	Sell	105	0.00
R248 On 04/08/2016	Bond Future	Sell	105	0.00
R248 On 04/08/2016	Bond Future	Buy	105	0.00
R248 On 04/08/2016	Bond Future	Sell	456	0.00
R248 On 04/08/2016	Bond Future	Buy	456	0.00
R248 On 04/08/2016	Bond Future	Buy	456	0.00
R248 On 04/08/2016	Bond Future	Sell	456	0.00
R248 On 05/05/2016	Bond Future	Buy	750	0.00
R248 On 05/05/2016	Bond Future	Sell	750	0.00
R248 On 04/08/2016	Bond Future	Sell	750	0.00
R248 On 04/08/2016	Bond Future	Buy	750	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
----------	--------	-----	----------	------------------	--

R248 On 05/05/2016	Bond Future		Buy	1,224	0.00
R248 On 05/05/2016	Bond Future		Sell	1,224	0.00
R248 On 04/08/2016	Bond Future		Buy	1,224	0.00
R248 On 04/08/2016	Bond Future		Sell	1,224	0.00

**R207 Bond Future**

R207 On 05/05/2016	Bond Future		Sell	34	0.00
R207 On 05/05/2016	Bond Future		Buy	34	0.00
R207 On 04/08/2016	Bond Future		Buy	34	0.00
R207 On 04/08/2016	Bond Future		Sell	34	0.00
R207 On 05/05/2016	Bond Future		Sell	43	0.00
R207 On 05/05/2016	Bond Future		Buy	43	0.00
R207 On 04/08/2016	Bond Future		Buy	43	0.00
R207 On 04/08/2016	Bond Future		Sell	43	0.00
R207 On 05/05/2016	Bond Future		Sell	50	0.00
R207 On 05/05/2016	Bond Future		Buy	50	0.00
R207 On 04/08/2016	Bond Future		Buy	50	0.00
R207 On 04/08/2016	Bond Future		Sell	50	0.00
R207 On 05/05/2016	Bond Future		Sell	59	0.00
R207 On 05/05/2016	Bond Future		Buy	59	0.00
R207 On 04/08/2016	Bond Future		Buy	59	0.00
R207 On 04/08/2016	Bond Future		Sell	59	0.00
R207 On 05/05/2016	Bond Future		Sell	91	0.00
R207 On 05/05/2016	Bond Future		Buy	91	0.00
R207 On 04/08/2016	Bond Future		Buy	91	0.00
R207 On 04/08/2016	Bond Future		Sell	91	0.00
R207 On 05/05/2016	Bond Future		Sell	101	0.00
R207 On 05/05/2016	Bond Future		Buy	101	0.00
R207 On 04/08/2016	Bond Future		Buy	101	0.00
R207 On 04/08/2016	Bond Future		Sell	101	0.00
R207 On 05/05/2016	Bond Future		Sell	111	0.00
R207 On 05/05/2016	Bond Future		Buy	111	0.00
R207 On 04/08/2016	Bond Future		Buy	111	0.00
R207 On 04/08/2016	Bond Future		Sell	111	0.00
R207 On 05/05/2016	Bond Future		Sell	160	0.00
R207 On 05/05/2016	Bond Future		Buy	160	0.00
R207 On 04/08/2016	Bond Future		Buy	160	0.00
R207 On 04/08/2016	Bond Future		Sell	160	0.00
R207 On 05/05/2016	Bond Future		Sell	173	0.00
R207 On 05/05/2016	Bond Future		Buy	173	0.00
R207 On 04/08/2016	Bond Future		Buy	173	0.00
R207 On 04/08/2016	Bond Future		Sell	173	0.00

R207 On 05/05/2016	Bond Future	Sell	203	0.00
R207 On 05/05/2016	Bond Future	Buy	203	0.00
R207 On 04/08/2016	Bond Future	Buy	203	0.00
R207 On 04/08/2016	Bond Future	Sell	203	0.00
R207 On 05/05/2016	Bond Future	Sell	245	0.00
R207 On 05/05/2016	Bond Future	Buy	245	0.00
R207 On 04/08/2016	Bond Future	Buy	245	0.00
R207 On 04/08/2016	Bond Future	Sell	245	0.00
R207 On 05/05/2016	Bond Future	Sell	290	0.00
R207 On 05/05/2016	Bond Future	Buy	290	0.00
R207 On 05/05/2016	Bond Future	Sell	290	0.00
R207 On 05/05/2016	Bond Future	Buy	290	0.00
R207 On 04/08/2016	Bond Future	Sell	290	0.00
R207 On 04/08/2016	Bond Future	Buy	290	0.00
R207 On 04/08/2016	Bond Future	Buy	290	0.00
R207 On 04/08/2016	Bond Future	Sell	290	0.00
R207 On 05/05/2016	Bond Future	Sell	320	0.00
R207 On 05/05/2016	Bond Future	Buy	320	0.00
R207 On 04/08/2016	Bond Future	Buy	320	0.00
R207 On 04/08/2016	Bond Future	Sell	320	0.00
R207 On 05/05/2016	Bond Future	Sell	323	0.00
R207 On 05/05/2016	Bond Future	Buy	323	0.00
R207 On 04/08/2016	Bond Future	Buy	323	0.00
R207 On 04/08/2016	Bond Future	Sell	323	0.00
R207 On 05/05/2016	Bond Future	Sell	368	0.00
R207 On 05/05/2016	Bond Future	Buy	368	0.00
R207 On 04/08/2016	Bond Future	Buy	368	0.00
R207 On 04/08/2016	Bond Future	Sell	368	0.00
R207 On 05/05/2016	Bond Future	Sell	1,880	0.00
R207 On 05/05/2016	Bond Future	Buy	1,880	0.00
R207 On 04/08/2016	Bond Future	Buy	1,880	0.00
R207 On 04/08/2016	Bond Future	Sell	1,880	0.00
R207 On 04/08/2016	Bond Future	Buy	2,890	0.00
R207 On 04/08/2016	Bond Future	Sell	2,890	0.00
R207 On 04/08/2016	Bond Future	Buy	2,890	0.00
R207 On 04/08/2016	Bond Future	Sell	2,890	0.00
R207 On 05/05/2016	Bond Future	Sell	4,161	0.00
R207 On 05/05/2016	Bond Future	Buy	4,161	0.00
R207 On 04/08/2016	Bond Future	Sell	4,161	0.00
R207 On 04/08/2016	Bond Future	Buy	4,161	0.00

**R209 Bond Future**

R209 On 05/05/2016	Bond Future	Sell	7	0.00
R209 On 05/05/2016	Bond Future	Buy	7	0.00
R209 On 04/08/2016	Bond Future	Buy	7	0.00
R209 On 04/08/2016	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/05/2016	Bond Future		Sell	8	0.00
R209 On 05/05/2016	Bond Future		Buy	8	0.00
R209 On 05/05/2016	Bond Future		Buy	10	0.00
R209 On 05/05/2016	Bond Future		Sell	10	0.00
R209 On 05/05/2016	Bond Future		Sell	10	0.00
R209 On 05/05/2016	Bond Future		Buy	10	0.00
R209 On 05/05/2016	Bond Future		Sell	10	0.00
R209 On 05/05/2016	Bond Future		Buy	10	0.00
R209 On 04/08/2016	Bond Future		Buy	10	0.00
R209 On 04/08/2016	Bond Future		Sell	10	0.00
R209 On 05/05/2016	Bond Future		Sell	16	0.00
R209 On 05/05/2016	Bond Future		Buy	16	0.00
R209 On 04/08/2016	Bond Future		Buy	16	0.00
R209 On 04/08/2016	Bond Future		Sell	16	0.00
R209 On 05/05/2016	Bond Future		Sell	25	0.00
R209 On 05/05/2016	Bond Future		Buy	25	0.00
R209 On 04/08/2016	Bond Future		Buy	25	0.00
R209 On 04/08/2016	Bond Future		Sell	25	0.00
R209 On 05/05/2016	Bond Future		Sell	46	0.00
R209 On 05/05/2016	Bond Future		Buy	46	0.00
R209 On 04/08/2016	Bond Future		Buy	46	0.00
R209 On 04/08/2016	Bond Future		Sell	46	0.00
R209 On 05/05/2016	Bond Future		Sell	50	0.00
R209 On 05/05/2016	Bond Future		Buy	50	0.00
R209 On 04/08/2016	Bond Future		Buy	50	0.00
R209 On 04/08/2016	Bond Future		Sell	50	0.00
R209 On 05/05/2016	Bond Future		Sell	76	0.00
R209 On 05/05/2016	Bond Future		Buy	76	0.00
R209 On 04/08/2016	Bond Future		Buy	76	0.00
R209 On 04/08/2016	Bond Future		Sell	76	0.00
R209 On 05/05/2016	Bond Future		Buy	531	0.00
R209 On 05/05/2016	Bond Future		Sell	531	0.00
R209 On 05/05/2016	Bond Future		Buy	531	0.00
R209 On 05/05/2016	Bond Future		Sell	531	0.00
R209 On 04/08/2016	Bond Future		Buy	531	0.00
R209 On 04/08/2016	Bond Future		Sell	531	0.00
R209 On 04/08/2016	Bond Future		Sell	531	0.00
R209 On 04/08/2016	Bond Future		Buy	531	0.00
R209 On 04/08/2016	Bond Future		Buy	700	0.00
R209 On 04/08/2016	Bond Future		Sell	700	0.00
R209 On 04/08/2016	Bond Future		Sell	700	0.00
R209 On 04/08/2016	Bond Future		Buy	700	0.00

R209 On 05/05/2016	Bond Future	Sell	1,329	0.00
R209 On 05/05/2016	Bond Future	Buy	1,329	0.00
R209 On 04/08/2016	Bond Future	Buy	1,329	0.00
R209 On 04/08/2016	Bond Future	Sell	1,329	0.00
R209 On 05/05/2016	Bond Future	Buy	1,559	0.00
R209 On 05/05/2016	Bond Future	Sell	1,559	0.00
R209 On 04/08/2016	Bond Future	Buy	1,559	0.00
R209 On 04/08/2016	Bond Future	Sell	1,559	0.00

**R210 Bond Future**

R210 On 05/05/2016	Bond Future	Buy	56	0.00
R210 On 05/05/2016	Bond Future	Sell	56	0.00
R210 On 04/08/2016	Bond Future	Sell	56	0.00
R210 On 04/08/2016	Bond Future	Buy	56	0.00
R210 On 05/05/2016	Bond Future	Buy	663	0.00
R210 On 05/05/2016	Bond Future	Sell	663	0.00
R210 On 04/08/2016	Bond Future	Sell	663	0.00
R210 On 04/08/2016	Bond Future	Buy	663	0.00
R210 On 05/05/2016	Bond Future	Sell	719	0.00
R210 On 05/05/2016	Bond Future	Buy	719	0.00
R210 On 04/08/2016	Bond Future	Buy	719	0.00
R210 On 04/08/2016	Bond Future	Sell	719	0.00

**R211 Bond Future**

R211 On 05/05/2016	Bond Future	Buy	1	0.00
R211 On 05/05/2016	Bond Future	Sell	1	0.00
R211 On 05/05/2016	Bond Future	Buy	1	0.00
R211 On 05/05/2016	Bond Future	Sell	1	0.00
R211 On 05/05/2016	Bond Future	Buy	1	0.00
R211 On 05/05/2016	Bond Future	Sell	1	0.00
R211 On 04/08/2016	Bond Future	Sell	1	0.00
R211 On 04/08/2016	Bond Future	Buy	1	0.00
R211 On 04/08/2016	Bond Future	Sell	1	0.00
R211 On 04/08/2016	Bond Future	Buy	1	0.00
R211 On 04/08/2016	Bond Future	Sell	1	0.00
R211 On 04/08/2016	Bond Future	Buy	1	0.00
R211 On 05/05/2016	Bond Future	Buy	3	0.00
R211 On 05/05/2016	Bond Future	Sell	3	0.00
R211 On 04/08/2016	Bond Future	Sell	3	0.00
R211 On 04/08/2016	Bond Future	Buy	3	0.00
R211 On 05/05/2016	Bond Future	Buy	56	0.00
R211 On 05/05/2016	Bond Future	Sell	56	0.00
R211 On 04/08/2016	Bond Future	Sell	56	0.00
R211 On 04/08/2016	Bond Future	Buy	56	0.00
R211 On 05/05/2016	Bond Future	Buy	62	0.00
R211 On 05/05/2016	Bond Future	Sell	62	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
----------	--------	-----	----------	------------------	--

R211 On 04/08/2016	Bond Future		Sell	62	0.00
R211 On 04/08/2016	Bond Future		Buy	62	0.00

**R212 Bond Future**

R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Buy	2	0.00
R212 On 05/05/2016	Bond Future		Sell	2	0.00
R212 On 05/05/2016	Bond Future		Buy	2	0.00
R212 On 05/05/2016	Bond Future		Sell	2	0.00
R212 On 04/08/2016	Bond Future		Sell	2	0.00
R212 On 04/08/2016	Bond Future		Buy	2	0.00
R212 On 04/08/2016	Bond Future		Sell	2	0.00
R212 On 04/08/2016	Bond Future		Buy	2	0.00
R212 On 05/05/2016	Bond Future		Buy	5	0.00
R212 On 05/05/2016	Bond Future		Sell	5	0.00
R212 On 04/08/2016	Bond Future		Sell	5	0.00
R212 On 04/08/2016	Bond Future		Buy	5	0.00
R212 On 05/05/2016	Bond Future		Buy	114	0.00
R212 On 05/05/2016	Bond Future		Sell	114	0.00
R212 On 04/08/2016	Bond Future		Sell	114	0.00
R212 On 04/08/2016	Bond Future		Buy	114	0.00
R212 On 05/05/2016	Bond Future		Buy	124	0.00
R212 On 05/05/2016	Bond Future		Sell	124	0.00
R212 On 04/08/2016	Bond Future		Sell	124	0.00
R212 On 04/08/2016	Bond Future		Buy	124	0.00
R212 On 05/05/2016	Bond Future		Buy	250	0.00
R212 On 05/05/2016	Bond Future		Sell	250	0.00
R212 On 04/08/2016	Bond Future		Sell	250	0.00
R212 On 04/08/2016	Bond Future		Buy	250	0.00

**R214 Bond Future**

R214 On 05/05/2016	Bond Future	Sell	11	0.00
R214 On 05/05/2016	Bond Future	Buy	11	0.00
R214 On 04/08/2016	Bond Future	Buy	11	0.00
R214 On 04/08/2016	Bond Future	Sell	11	0.00
R214 On 05/05/2016	Bond Future	Sell	16	0.00
R214 On 05/05/2016	Bond Future	Buy	16	0.00
R214 On 04/08/2016	Bond Future	Buy	16	0.00
R214 On 04/08/2016	Bond Future	Sell	16	0.00
R214 On 05/05/2016	Bond Future	Sell	25	0.00
R214 On 05/05/2016	Bond Future	Buy	25	0.00
R214 On 04/08/2016	Bond Future	Buy	25	0.00
R214 On 04/08/2016	Bond Future	Sell	25	0.00
R214 On 05/05/2016	Bond Future	Sell	40	0.00
R214 On 05/05/2016	Bond Future	Buy	40	0.00
R214 On 04/08/2016	Bond Future	Buy	40	0.00
R214 On 04/08/2016	Bond Future	Sell	40	0.00
R214 On 05/05/2016	Bond Future	Sell	73	0.00
R214 On 05/05/2016	Bond Future	Buy	73	0.00
R214 On 04/08/2016	Bond Future	Buy	73	0.00
R214 On 04/08/2016	Bond Future	Sell	73	0.00
R214 On 05/05/2016	Bond Future	Sell	78	0.00
R214 On 05/05/2016	Bond Future	Buy	78	0.00
R214 On 04/08/2016	Bond Future	Buy	78	0.00
R214 On 04/08/2016	Bond Future	Sell	78	0.00
R214 On 05/05/2016	Bond Future	Sell	119	0.00
R214 On 05/05/2016	Bond Future	Buy	119	0.00
R214 On 04/08/2016	Bond Future	Buy	119	0.00
R214 On 04/08/2016	Bond Future	Sell	119	0.00
R214 On 05/05/2016	Bond Future	Buy	123	0.00
R214 On 05/05/2016	Bond Future	Sell	123	0.00
R214 On 05/05/2016	Bond Future	Sell	123	0.00
R214 On 05/05/2016	Bond Future	Buy	123	0.00
R214 On 05/05/2016	Bond Future	Sell	2,090	0.00
R214 On 05/05/2016	Bond Future	Buy	2,090	0.00
R214 On 04/08/2016	Bond Future	Buy	2,090	0.00
R214 On 04/08/2016	Bond Future	Sell	2,090	0.00
R214 On 05/05/2016	Bond Future	Sell	2,452	0.00
R214 On 05/05/2016	Bond Future	Buy	2,452	0.00
R214 On 04/08/2016	Bond Future	Sell	2,452	0.00
R214 On 04/08/2016	Bond Future	Buy	2,452	0.00

**Grand Total for Daily Detailed Turnover:****386,419****0.00**