



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 DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/10/2016

TO DATE : 31/10/2016

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

All Bond Index

ALBI On 03/11/2016	Index Future		Buy	16	0.00
ALBI On 03/11/2016	Index Future		Sell	16	0.00
ALBI On 02/02/2017	Index Future		Sell	16	0.00
ALBI On 02/02/2017	Index Future		Buy	16	0.00
ALBI On 03/11/2016	Index Future		Buy	24	0.00
ALBI On 03/11/2016	Index Future		Sell	24	0.00
ALBI On 02/02/2017	Index Future		Sell	24	0.00
ALBI On 02/02/2017	Index Future		Buy	24	0.00
ALBI On 03/11/2016	Index Future		Buy	91	0.00
ALBI On 03/11/2016	Index Future		Sell	91	0.00
ALBI On 02/02/2017	Index Future		Sell	91	0.00
ALBI On 02/02/2017	Index Future		Buy	91	0.00
ALBI On 03/11/2016	Index Future		Buy	131	0.00
ALBI On 03/11/2016	Index Future		Sell	131	0.00

ALBI On 03/11/2016	Index Future	Buy	131	0.00
ALBI On 03/11/2016	Index Future	Sell	131	0.00
ALBI On 02/02/2017	Index Future	Sell	131	0.00
ALBI On 02/02/2017	Index Future	Buy	131	0.00
ALBI On 02/02/2017	Index Future	Buy	131	0.00
ALBI On 02/02/2017	Index Future	Sell	131	0.00

Govi Total Return Index

GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 03/11/2016	GOVI	Sell	6	0.00
GOVI On 03/11/2016	GOVI	Buy	6	0.00
GOVI On 03/11/2016	GOVI	Sell	6	0.00
GOVI On 03/11/2016	GOVI	Buy	6	0.00
GOVI On 02/02/2017	GOVI	Sell	6	0.00
GOVI On 02/02/2017	GOVI	Buy	6	0.00
GOVI On 02/02/2017	GOVI	Buy	6	0.00
GOVI On 02/02/2017	GOVI	Sell	6	0.00

I2033 Bond Future

2033 On 02/02/2017	Bond Future	Sell	30	0.00
2033 On 02/02/2017	Bond Future	Buy	30	0.00
2033 On 02/02/2017	Bond Future	Sell	240	0.00
2033 On 02/02/2017	Bond Future	Buy	240	0.00
2033 On 02/02/2017	Bond Future	Sell	270	0.00
2033 On 02/02/2017	Bond Future	Buy	270	0.00

I2038 Bond Future

2038 On 02/02/2017	Bond Future	Sell	1	0.00
2038 On 02/02/2017	Bond Future	Buy	1	0.00
2038 On 02/02/2017	Bond Future	Sell	21	0.00
2038 On 02/02/2017	Bond Future	Buy	21	0.00
2038 On 02/02/2017	Bond Future	Buy	110	0.00
2038 On 02/02/2017	Bond Future	Sell	110	0.00

I2046 Bond Future

2046 On 02/02/2017	Bond Future	Sell	7	0.00
2046 On 02/02/2017	Bond Future	Buy	7	0.00
2046 On 02/02/2017	Bond Future	Sell	215	0.00
2046 On 02/02/2017	Bond Future	Buy	215	0.00
2046 On 02/02/2017	Bond Future	Buy	222	0.00
2046 On 02/02/2017	Bond Future	Sell	222	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 02/02/2017			Sell	60	0.00
2050 On 02/02/2017			Buy	60	0.00
2050 On 02/02/2017			Sell	440	0.00
2050 On 02/02/2017			Buy	440	0.00
2050 On 02/02/2017			Buy	500	0.00
2050 On 02/02/2017			Sell	500	0.00
New Inflation Linked Index					
IGOV On 03/11/2016			Sell	1	0.00
IGOV On 03/11/2016			Buy	1	0.00
IGOV On 02/02/2017			Buy	1	0.00
IGOV On 02/02/2017			Sell	1	0.00
IGOV On 03/11/2016			Sell	3	0.00
IGOV On 03/11/2016			Buy	3	0.00
IGOV On 02/02/2017			Buy	3	0.00
IGOV On 02/02/2017			Sell	3	0.00
IGOV On 02/02/2017			Sell	5	0.00
IGOV On 02/02/2017			Buy	5	0.00
IGOV On 03/11/2016			Sell	11	0.00
IGOV On 03/11/2016			Buy	11	0.00
IGOV On 02/02/2017			Buy	11	0.00
IGOV On 02/02/2017			Sell	11	0.00
IGOV On 03/11/2016			Buy	15	0.00
IGOV On 03/11/2016			Sell	15	0.00
IGOV On 03/11/2016			Buy	15	0.00
IGOV On 03/11/2016			Sell	15	0.00
IGOV On 02/02/2017			Buy	15	0.00
IGOV On 02/02/2017			Sell	15	0.00
IGOV On 02/02/2017			Sell	15	0.00
IGOV On 02/02/2017			Buy	15	0.00
R186 Bond Future					
R186 On 02/02/2017			Sell	2	0.00
R186 On 02/02/2017			Buy	2	0.00
R186 On 03/11/2016			Buy	2	0.00
R186 On 03/11/2016			Sell	2	0.00
R186 On 02/02/2017			Buy	5	0.00
R186 On 02/02/2017			Sell	5	0.00
R186 On 02/02/2017			Buy	5	0.00

R186 On 02/02/2017	Bond Future	Sell	5	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 02/02/2017	Bond Future	Buy	7	0.00
R186 On 02/02/2017	Bond Future	Sell	7	0.00
R186 On 02/02/2017	Bond Future	Buy	7	0.00
R186 On 02/02/2017	Bond Future	Sell	7	0.00
R186 On 02/02/2017	Bond Future	Buy	7	0.00
R186 On 02/02/2017	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Sell	12	0.00
R186 On 03/11/2016	Bond Future	Buy	12	0.00
R186 On 02/02/2017	Bond Future	Buy	12	0.00
R186 On 02/02/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Sell	15	0.00
R186 On 02/02/2017	Bond Future	Buy	15	0.00
R186 On 02/02/2017	Bond Future	Buy	17	0.00
R186 On 02/02/2017	Bond Future	Sell	17	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	27	0.00
R186 On 02/02/2017	Bond Future	Sell	27	0.00
R186 On 03/11/2016	Bond Future	Sell	28	0.00
R186 On 03/11/2016	Bond Future	Buy	28	0.00
R186 On 02/02/2017	Bond Future	Buy	28	0.00
R186 On 02/02/2017	Bond Future	Sell	28	0.00
R186 On 02/02/2017	Bond Future	Buy	33	0.00
R186 On 02/02/2017	Bond Future	Sell	33	0.00
R186 On 03/11/2016	Bond Future	Buy	35	0.00
R186 On 03/11/2016	Bond Future	Sell	35	0.00
R186 On 02/02/2017	Bond Future	Sell	35	0.00
R186 On 02/02/2017	Bond Future	Buy	35	0.00
R186 On 03/11/2016	Bond Future	Sell	37	0.00
R186 On 03/11/2016	Bond Future	Buy	37	0.00
R186 On 03/11/2016	Bond Future	Sell	40	0.00
R186 On 03/11/2016	Bond Future	Buy	40	0.00
R186 On 02/02/2017	Bond Future	Buy	41	0.00
R186 On 02/02/2017	Bond Future	Sell	41	0.00
R186 On 02/02/2017	Bond Future	Sell	43	0.00
R186 On 02/02/2017	Bond Future	Buy	43	0.00
R186 On 03/11/2016	Bond Future	Sell	45	0.00
R186 On 03/11/2016	Bond Future	Buy	45	0.00
R186 On 02/02/2017	Bond Future	Buy	45	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Sell	45	0.00
R186 On 02/02/2017			Sell	49	0.00
R186 On 02/02/2017			Buy	49	0.00
R186 On 03/11/2016			Buy	50	0.00
R186 On 03/11/2016			Sell	50	0.00
R186 On 02/02/2017			Sell	50	0.00
R186 On 02/02/2017			Buy	50	0.00
R186 On 02/02/2017			Sell	51	0.00
R186 On 02/02/2017			Buy	51	0.00
R186 On 02/02/2017			Buy	52	0.00
R186 On 02/02/2017			Sell	52	0.00
R186 On 03/11/2016			Sell	60	0.00
R186 On 03/11/2016			Buy	60	0.00
R186 On 02/02/2017			Sell	60	0.00
R186 On 02/02/2017			Buy	60	0.00
R186 On 03/11/2016			Sell	99	0.00
R186 On 03/11/2016			Buy	99	0.00
R186 On 02/02/2017			Sell	107	0.00
R186 On 02/02/2017			Buy	107	0.00
R186 On 03/11/2016			Buy	107	0.00
R186 On 03/11/2016			Sell	107	0.00
R186 On 02/02/2017	8.95	Put	Sell	109	0.00
R186 On 02/02/2017	8.95	Put	Buy	109	0.00
R186 On 02/02/2017			Sell	122	0.00
R186 On 02/02/2017			Buy	122	0.00
R186 On 02/02/2017	8.95	Put	Sell	125	0.00
R186 On 02/02/2017	8.95	Put	Buy	125	0.00
R186 On 02/02/2017	8.95	Put	Sell	132	0.00
R186 On 02/02/2017	8.95	Put	Buy	132	0.00
R186 On 02/02/2017			Buy	137	0.00
R186 On 02/02/2017			Sell	137	0.00
R186 On 03/11/2016			Sell	138	0.00
R186 On 03/11/2016			Buy	138	0.00
R186 On 02/02/2017	8.95	Put	Sell	153	0.00
R186 On 02/02/2017	8.95	Put	Buy	153	0.00
R186 On 03/11/2016			Buy	217	0.00
R186 On 03/11/2016			Sell	217	0.00
R186 On 02/02/2017			Sell	217	0.00
R186 On 02/02/2017			Buy	217	0.00
R186 On 02/02/2017			Buy	228	0.00
R186 On 02/02/2017			Sell	228	0.00
R186 On 02/02/2017			Sell	237	0.00

R186 On 02/02/2017	Bond Future			Buy	237	0.00
R186 On 03/11/2016	Bond Future			Sell	282	0.00
R186 On 03/11/2016	Bond Future			Buy	282	0.00
R186 On 03/11/2016	Bond Future			Sell	339	0.00
R186 On 03/11/2016	Bond Future			Buy	339	0.00
R186 On 03/11/2016	Bond Future			Sell	406	0.00
R186 On 03/11/2016	Bond Future			Buy	406	0.00
R186 On 03/11/2016	Bond Future			Sell	444	0.00
R186 On 03/11/2016	Bond Future			Buy	444	0.00
R186 On 03/11/2016	Bond Future			Sell	507	0.00
R186 On 03/11/2016	Bond Future			Buy	507	0.00
R186 On 02/02/2017	Bond Future			Buy	507	0.00
R186 On 02/02/2017	Bond Future			Sell	507	0.00
R186 On 02/02/2017	Bond Future			Sell	553	0.00
R186 On 02/02/2017	Bond Future			Buy	553	0.00
R186 On 02/02/2017	Bond Future			Buy	556	0.00
R186 On 02/02/2017	Bond Future			Sell	556	0.00
R186 On 03/11/2016	Bond Future			Sell	588	0.00
R186 On 03/11/2016	Bond Future			Buy	588	0.00
R186 On 02/02/2017	Bond Future			Buy	588	0.00
R186 On 02/02/2017	Bond Future			Sell	588	0.00
R186 On 02/02/2017	Bond Future	8.95	Put	Sell	607	0.00
R186 On 02/02/2017	Bond Future	8.95	Put	Buy	607	0.00
R186 On 03/11/2016	Bond Future			Sell	740	0.00
R186 On 03/11/2016	Bond Future			Buy	740	0.00
R186 On 03/11/2016	Bond Future			Buy	760	0.00
R186 On 03/11/2016	Bond Future			Sell	760	0.00
R186 On 02/02/2017	Bond Future			Sell	760	0.00
R186 On 02/02/2017	Bond Future			Buy	760	0.00
R186 On 02/02/2017	Bond Future			Buy	911	0.00
R186 On 02/02/2017	Bond Future			Sell	911	0.00
R186 On 02/02/2017	Bond Future			Buy	993	0.00
R186 On 02/02/2017	Bond Future			Sell	993	0.00
R186 On 02/02/2017	Bond Future			Buy	998	0.00
R186 On 02/02/2017	Bond Future			Sell	998	0.00
R186 On 03/11/2016	Bond Future			Buy	1,000	0.00
R186 On 03/11/2016	Bond Future			Sell	1,000	0.00
R186 On 02/02/2017	Bond Future			Sell	1,000	0.00
R186 On 02/02/2017	Bond Future			Buy	1,000	0.00
R186 On 03/11/2016	Bond Future			Buy	1,084	0.00
R186 On 03/11/2016	Bond Future			Sell	1,084	0.00
R186 On 03/11/2016	Bond Future			Buy	1,084	0.00
R186 On 03/11/2016	Bond Future			Sell	1,084	0.00
R186 On 02/02/2017	Bond Future			Sell	1,084	0.00
R186 On 02/02/2017	Bond Future			Buy	1,084	0.00
R186 On 02/02/2017	Bond Future			Buy	1,084	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Sell	1,084	0.00
R186 On 02/02/2017			Sell	1,170	0.00
R186 On 02/02/2017			Buy	1,170	0.00
R186 On 03/11/2016			Sell	1,170	0.00
R186 On 03/11/2016			Buy	1,170	0.00
R186 On 03/11/2016			Sell	1,170	0.00
R186 On 03/11/2016			Buy	1,170	0.00
R186 On 02/02/2017			Sell	1,170	0.00
R186 On 02/02/2017			Buy	1,170	0.00
R186 On 03/11/2016			Sell	1,204	0.00
R186 On 03/11/2016			Buy	1,204	0.00
R186 On 03/11/2016			Sell	1,310	0.00
R186 On 03/11/2016			Buy	1,310	0.00
R186 On 02/02/2017	8.95	Put	Sell	1,420	0.00
R186 On 02/02/2017	8.95	Put	Buy	1,420	0.00
R186 On 02/02/2017			Sell	1,500	0.00
R186 On 02/02/2017			Buy	1,500	0.00
R186 On 02/02/2017			Sell	1,500	0.00
R186 On 02/02/2017			Buy	1,500	0.00
R186 On 03/11/2016			Buy	1,790	0.00
R186 On 03/11/2016			Sell	1,790	0.00
R186 On 02/02/2017			Sell	1,790	0.00
R186 On 02/02/2017			Buy	1,790	0.00
R186 On 03/11/2016			Buy	1,920	0.00
R186 On 03/11/2016			Sell	1,920	0.00
R186 On 02/02/2017			Sell	1,920	0.00
R186 On 02/02/2017			Buy	1,920	0.00
R186 On 02/02/2017	8.95	Put	Sell	2,546	0.00
R186 On 02/02/2017	8.95	Put	Buy	2,546	0.00
R186 On 02/02/2017			Buy	3,739	0.00
R186 On 02/02/2017			Sell	3,739	0.00
R186 On 03/11/2016			Sell	4,383	0.00
R186 On 03/11/2016			Buy	4,383	0.00
R186 On 03/11/2016			Sell	4,797	0.00
R186 On 03/11/2016			Buy	4,797	0.00
R186 On 02/02/2017			Sell	4,797	0.00
R186 On 02/02/2017			Buy	4,797	0.00
R186 On 02/02/2017			Buy	7,799	0.00
R186 On 02/02/2017			Sell	7,799	0.00
R186 On 03/11/2016			Sell	10,692	0.00
R186 On 03/11/2016			Buy	10,692	0.00

R197 Bond Future

R197 On 02/02/2017	Bond Future	Buy	950	0.00
R197 On 02/02/2017	Bond Future	Sell	950	0.00
R197 On 02/02/2017	Bond Future	Buy	950	0.00
R197 On 02/02/2017	Bond Future	Sell	950	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Sell	1	0.00
R202 On 02/02/2017	Bond Future	Buy	1	0.00
R202 On 02/02/2017	Bond Future	Sell	1	0.00
R202 On 02/02/2017	Bond Future	Buy	1	0.00
R202 On 02/02/2017	Bond Future	Sell	23	0.00
R202 On 02/02/2017	Bond Future	Buy	23	0.00
R202 On 02/02/2017	Bond Future	Buy	107	0.00
R202 On 02/02/2017	Bond Future	Sell	107	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Sell	13	0.00
R023 On 03/11/2016	Bond Future	Buy	13	0.00
R023 On 03/11/2016	Bond Future	Buy	14	0.00
R023 On 03/11/2016	Bond Future	Sell	14	0.00
R023 On 03/11/2016	Bond Future	Buy	20	0.00
R023 On 03/11/2016	Bond Future	Sell	20	0.00
R023 On 03/11/2016	Bond Future	Buy	30	0.00
R023 On 03/11/2016	Bond Future	Sell	30	0.00
R023 On 03/11/2016	Bond Future	Buy	32	0.00
R023 On 03/11/2016	Bond Future	Sell	32	0.00
R023 On 03/11/2016	Bond Future	Buy	49	0.00
R023 On 03/11/2016	Bond Future	Sell	49	0.00
R023 On 03/11/2016	Bond Future	Buy	53	0.00
R023 On 03/11/2016	Bond Future	Sell	53	0.00
R023 On 03/11/2016	Bond Future	Buy	68	0.00
R023 On 03/11/2016	Bond Future	Sell	68	0.00
R023 On 03/11/2016	Bond Future	Buy	92	0.00
R023 On 03/11/2016	Bond Future	Sell	92	0.00
R023 On 03/11/2016	Bond Future	Buy	94	0.00
R023 On 03/11/2016	Bond Future	Sell	94	0.00
R023 On 03/11/2016	Bond Future	Buy	155	0.00
R023 On 03/11/2016	Bond Future	Sell	155	0.00
R023 On 03/11/2016	Bond Future	Sell	340	0.00
R023 On 03/11/2016	Bond Future	Buy	340	0.00
R023 On 03/11/2016	Bond Future	Sell	353	0.00
R023 On 03/11/2016	Bond Future	Buy	353	0.00
R023 On 03/11/2016	Bond Future	Sell	580	0.00
R023 On 03/11/2016	Bond Future	Buy	580	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/11/2016	Bond Future		Sell	580	0.00
R023 On 03/11/2016	Bond Future		Buy	580	0.00
R023 On 02/02/2017	Bond Future		Buy	580	0.00
R023 On 02/02/2017	Bond Future		Sell	580	0.00
R023 On 02/02/2017	Bond Future		Buy	580	0.00
R023 On 02/02/2017	Bond Future		Sell	580	0.00
R023 On 03/11/2016	Bond Future		Buy	607	0.00
R023 On 03/11/2016	Bond Future		Sell	607	0.00
R203 Bond Future					
R203 On 03/11/2016	Bond Future		Buy	110	0.00
R203 On 03/11/2016	Bond Future		Sell	110	0.00
R203 On 03/11/2016	Bond Future		Buy	110	0.00
R203 On 03/11/2016	Bond Future		Sell	110	0.00
R203 On 02/02/2017	Bond Future		Buy	110	0.00
R203 On 02/02/2017	Bond Future		Sell	110	0.00
R203 On 02/02/2017	Bond Future		Buy	110	0.00
R203 On 02/02/2017	Bond Future		Sell	110	0.00
R2030 Bond Future					
2030 On 03/11/2016	Bond Future		Buy	8	0.00
2030 On 03/11/2016	Bond Future		Sell	8	0.00
2030 On 03/11/2016	Bond Future		Buy	8	0.00
2030 On 03/11/2016	Bond Future		Sell	8	0.00
2030 On 02/02/2017	Bond Future		Sell	8	0.00
2030 On 02/02/2017	Bond Future		Buy	8	0.00
2030 On 03/11/2016	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Sell	11	0.00
2030 On 02/02/2017	Bond Future		Sell	11	0.00
2030 On 02/02/2017	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Buy	100	0.00
2030 On 03/11/2016	Bond Future		Sell	100	0.00
2030 On 03/11/2016	Bond Future		Buy	108	0.00
2030 On 03/11/2016	Bond Future		Sell	108	0.00
2030 On 03/11/2016	Bond Future		Buy	156	0.00
2030 On 03/11/2016	Bond Future		Sell	156	0.00
2030 On 02/02/2017	Bond Future		Sell	156	0.00
2030 On 02/02/2017	Bond Future		Buy	156	0.00
2030 On 03/11/2016	Bond Future		Buy	190	0.00
2030 On 03/11/2016	Bond Future		Sell	190	0.00
2030 On 02/02/2017	Bond Future		Sell	190	0.00

2030 On 02/02/2017	Bond Future	Buy	190	0.00
2030 On 03/11/2016	Bond Future	Sell	390	0.00
2030 On 03/11/2016	Bond Future	Buy	390	0.00
2030 On 03/11/2016	Bond Future	Sell	390	0.00
2030 On 03/11/2016	Bond Future	Buy	390	0.00
2030 On 02/02/2017	Bond Future	Sell	390	0.00
2030 On 02/02/2017	Bond Future	Buy	390	0.00
2030 On 02/02/2017	Bond Future	Sell	390	0.00
2030 On 02/02/2017	Bond Future	Buy	390	0.00
2030 On 03/11/2016	Bond Future	Buy	4,897	0.00
2030 On 03/11/2016	Bond Future	Sell	4,897	0.00
2030 On 02/02/2017	Bond Future	Sell	4,897	0.00
2030 On 02/02/2017	Bond Future	Buy	4,897	0.00
2030 On 03/11/2016	Bond Future	Sell	5,262	0.00
2030 On 03/11/2016	Bond Future	Buy	5,262	0.00
2030 On 02/02/2017	Bond Future	Sell	5,262	0.00
2030 On 02/02/2017	Bond Future	Buy	5,262	0.00

R2032 Bond Future

2032 On 02/02/2017	Bond Future	Sell	100	0.00
2032 On 02/02/2017	Bond Future	Buy	100	0.00
2032 On 02/02/2017	Bond Future	Sell	100	0.00
2032 On 02/02/2017	Bond Future	Buy	100	0.00
2032 On 03/11/2016	Bond Future	Buy	133	0.00
2032 On 03/11/2016	Bond Future	Sell	133	0.00
2032 On 03/11/2016	Bond Future	Buy	133	0.00
2032 On 03/11/2016	Bond Future	Sell	133	0.00
2032 On 02/02/2017	Bond Future	Buy	133	0.00
2032 On 02/02/2017	Bond Future	Sell	133	0.00
2032 On 02/02/2017	Bond Future	Sell	133	0.00
2032 On 02/02/2017	Bond Future	Buy	133	0.00
2032 On 03/11/2016	Bond Future	Buy	460	0.00
2032 On 03/11/2016	Bond Future	Sell	460	0.00
2032 On 03/11/2016	Bond Future	Sell	460	0.00
2032 On 03/11/2016	Bond Future	Buy	460	0.00
2032 On 02/02/2017	Bond Future	Buy	460	0.00
2032 On 02/02/2017	Bond Future	Sell	460	0.00
2032 On 02/02/2017	Bond Future	Buy	460	0.00
2032 On 02/02/2017	Bond Future	Sell	460	0.00

R2037 Bond Future

2037 On 02/02/2017	Bond Future	Sell	1	0.00
2037 On 02/02/2017	Bond Future	Buy	1	0.00
2037 On 03/11/2016	Bond Future	Buy	2	0.00
2037 On 03/11/2016	Bond Future	Sell	2	0.00
2037 On 03/11/2016	Bond Future	Buy	2	0.00

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

2037 On 03/11/2016	Bond Future		Sell	2	0.00
2037 On 02/02/2017	Bond Future		Sell	2	0.00
2037 On 02/02/2017	Bond Future		Buy	2	0.00
2037 On 02/02/2017	Bond Future		Sell	2	0.00
2037 On 02/02/2017	Bond Future		Buy	2	0.00
2037 On 02/02/2017	Bond Future		Sell	2	0.00
2037 On 02/02/2017	Bond Future		Buy	2	0.00
2037 On 03/11/2016	Bond Future		Buy	3	0.00
2037 On 03/11/2016	Bond Future		Sell	3	0.00
2037 On 02/02/2017	Bond Future		Buy	3	0.00
2037 On 02/02/2017	Bond Future		Sell	3	0.00
2037 On 02/02/2017	Bond Future		Sell	3	0.00
2037 On 02/02/2017	Bond Future		Buy	3	0.00
2037 On 03/11/2016	Bond Future		Buy	4	0.00
2037 On 03/11/2016	Bond Future		Sell	4	0.00
2037 On 03/11/2016	Bond Future		Buy	4	0.00
2037 On 03/11/2016	Bond Future		Sell	4	0.00
2037 On 02/02/2017	Bond Future		Buy	4	0.00
2037 On 02/02/2017	Bond Future		Sell	4	0.00
2037 On 02/02/2017	Bond Future		Sell	4	0.00
2037 On 02/02/2017	Bond Future		Buy	4	0.00
2037 On 03/11/2016	Bond Future		Buy	5	0.00
2037 On 03/11/2016	Bond Future		Sell	5	0.00
2037 On 02/02/2017	Bond Future		Sell	5	0.00
2037 On 02/02/2017	Bond Future		Buy	5	0.00
2037 On 03/11/2016	Bond Future		Buy	13	0.00
2037 On 03/11/2016	Bond Future		Sell	13	0.00
2037 On 02/02/2017	Bond Future		Sell	13	0.00
2037 On 02/02/2017	Bond Future		Buy	13	0.00
2037 On 03/11/2016	Bond Future		Buy	14	0.00
2037 On 03/11/2016	Bond Future		Sell	14	0.00
2037 On 02/02/2017	Bond Future		Sell	14	0.00
2037 On 02/02/2017	Bond Future		Buy	14	0.00
2037 On 03/11/2016	Bond Future		Buy	18	0.00
2037 On 03/11/2016	Bond Future		Sell	18	0.00
2037 On 02/02/2017	Bond Future		Sell	18	0.00
2037 On 02/02/2017	Bond Future		Buy	18	0.00
2037 On 03/11/2016	Bond Future		Buy	19	0.00
2037 On 03/11/2016	Bond Future		Sell	19	0.00
2037 On 02/02/2017	Bond Future		Sell	19	0.00
2037 On 02/02/2017	Bond Future		Buy	19	0.00
2037 On 03/11/2016	Bond Future		Buy	27	0.00

2037 On 03/11/2016	Bond Future	Sell	27	0.00
2037 On 02/02/2017	Bond Future	Sell	27	0.00
2037 On 02/02/2017	Bond Future	Buy	27	0.00
2037 On 03/11/2016	Bond Future	Buy	48	0.00
2037 On 03/11/2016	Bond Future	Sell	48	0.00
2037 On 02/02/2017	Bond Future	Sell	48	0.00
2037 On 02/02/2017	Bond Future	Buy	48	0.00
2037 On 03/11/2016	Bond Future	Buy	100	0.00
2037 On 03/11/2016	Bond Future	Sell	100	0.00
2037 On 02/02/2017	Bond Future	Sell	100	0.00
2037 On 02/02/2017	Bond Future	Buy	100	0.00
2037 On 03/11/2016	Bond Future	Buy	259	0.00
2037 On 03/11/2016	Bond Future	Sell	259	0.00
2037 On 02/02/2017	Bond Future	Sell	259	0.00
2037 On 02/02/2017	Bond Future	Buy	259	0.00
2037 On 03/11/2016	Bond Future	Sell	320	0.00
2037 On 03/11/2016	Bond Future	Buy	320	0.00
2037 On 03/11/2016	Bond Future	Buy	320	0.00
2037 On 03/11/2016	Bond Future	Sell	320	0.00
2037 On 02/02/2017	Bond Future	Sell	320	0.00
2037 On 02/02/2017	Bond Future	Buy	320	0.00
2037 On 02/02/2017	Bond Future	Sell	320	0.00
2037 On 02/02/2017	Bond Future	Buy	320	0.00

R204 Bond Future

R204 On 02/02/2017	Bond Future	Buy	2	0.00
R204 On 02/02/2017	Bond Future	Sell	2	0.00
R204 On 03/11/2016	Bond Future	Buy	36	0.00
R204 On 03/11/2016	Bond Future	Sell	36	0.00
R204 On 02/02/2017	Bond Future	Sell	36	0.00
R204 On 02/02/2017	Bond Future	Buy	36	0.00
R204 On 03/11/2016	Bond Future	Sell	41	0.00
R204 On 03/11/2016	Bond Future	Buy	41	0.00
R204 On 02/02/2017	Bond Future	Buy	52	0.00
R204 On 02/02/2017	Bond Future	Sell	52	0.00
R204 On 03/11/2016	Bond Future	Sell	56	0.00
R204 On 03/11/2016	Bond Future	Buy	56	0.00
R204 On 02/02/2017	Bond Future	Buy	56	0.00
R204 On 02/02/2017	Bond Future	Sell	56	0.00
R204 On 02/02/2017	Bond Future	Buy	57	0.00
R204 On 02/02/2017	Bond Future	Sell	57	0.00
R204 On 02/02/2017	Bond Future	Buy	92	0.00
R204 On 02/02/2017	Bond Future	Sell	92	0.00
R204 On 02/02/2017	Bond Future	Buy	121	0.00
R204 On 02/02/2017	Bond Future	Sell	121	0.00
R204 On 03/11/2016	Bond Future	Sell	135	0.00

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

R204 On 03/11/2016	Bond Future		Buy	135	0.00
R204 On 02/02/2017	Bond Future		Buy	136	0.00
R204 On 02/02/2017	Bond Future		Sell	136	0.00
R204 On 03/11/2016	Bond Future		Sell	155	0.00
R204 On 03/11/2016	Bond Future		Buy	155	0.00
R204 On 02/02/2017	Bond Future		Buy	178	0.00
R204 On 02/02/2017	Bond Future		Sell	178	0.00
R204 On 02/02/2017	Bond Future		Buy	216	0.00
R204 On 02/02/2017	Bond Future		Sell	216	0.00
R204 On 03/11/2016	Bond Future		Sell	222	0.00
R204 On 03/11/2016	Bond Future		Buy	222	0.00
R204 On 03/11/2016	Bond Future		Buy	230	0.00
R204 On 03/11/2016	Bond Future		Sell	230	0.00
R204 On 03/11/2016	Bond Future		Sell	230	0.00
R204 On 03/11/2016	Bond Future		Buy	230	0.00
R204 On 02/02/2017	Bond Future		Sell	230	0.00
R204 On 02/02/2017	Bond Future		Buy	230	0.00
R204 On 02/02/2017	Bond Future		Sell	230	0.00
R204 On 02/02/2017	Bond Future		Buy	230	0.00
R204 On 03/11/2016	Bond Future		Sell	236	0.00
R204 On 03/11/2016	Bond Future		Buy	236	0.00
R204 On 03/11/2016	Bond Future		Buy	278	0.00
R204 On 03/11/2016	Bond Future		Sell	278	0.00
R204 On 03/11/2016	Bond Future		Buy	278	0.00
R204 On 03/11/2016	Bond Future		Sell	278	0.00
R204 On 02/02/2017	Bond Future		Sell	278	0.00
R204 On 02/02/2017	Bond Future		Buy	278	0.00
R204 On 02/02/2017	Bond Future		Sell	278	0.00
R204 On 02/02/2017	Bond Future		Buy	278	0.00
R204 On 03/11/2016	Bond Future		Sell	288	0.00
R204 On 03/11/2016	Bond Future		Buy	288	0.00
R204 On 02/02/2017	Bond Future		Buy	288	0.00
R204 On 02/02/2017	Bond Future		Sell	288	0.00
R204 On 02/02/2017	Bond Future		Buy	320	0.00
R204 On 02/02/2017	Bond Future		Sell	320	0.00
R204 On 03/11/2016	Bond Future		Sell	350	0.00
R204 On 03/11/2016	Bond Future		Buy	350	0.00
R204 On 02/02/2017	Bond Future		Buy	361	0.00
R204 On 02/02/2017	Bond Future		Sell	361	0.00
R204 On 03/11/2016	Bond Future		Sell	510	0.00
R204 On 03/11/2016	Bond Future		Buy	510	0.00
R204 On 03/11/2016	Bond Future		Sell	535	0.00

R204 On 03/11/2016	Bond Future	Buy	535	0.00
R204 On 03/11/2016	Bond Future	Sell	578	0.00
R204 On 03/11/2016	Bond Future	Buy	578	0.00
R204 On 03/11/2016	Bond Future	Sell	585	0.00
R204 On 03/11/2016	Bond Future	Buy	585	0.00
R204 On 03/11/2016	Bond Future	Sell	592	0.00
R204 On 03/11/2016	Bond Future	Buy	592	0.00
R204 On 02/02/2017	Bond Future	Sell	592	0.00
R204 On 02/02/2017	Bond Future	Buy	592	0.00
R204 On 02/02/2017	Bond Future	Buy	630	0.00
R204 On 02/02/2017	Bond Future	Sell	630	0.00
R204 On 02/02/2017	Bond Future	Buy	649	0.00
R204 On 02/02/2017	Bond Future	Sell	649	0.00
R204 On 03/11/2016	Bond Future	Sell	671	0.00
R204 On 03/11/2016	Bond Future	Buy	671	0.00
R204 On 02/02/2017	Bond Future	Buy	695	0.00
R204 On 02/02/2017	Bond Future	Sell	695	0.00
R204 On 03/11/2016	Bond Future	Sell	801	0.00
R204 On 03/11/2016	Bond Future	Buy	801	0.00
R204 On 02/02/2017	Bond Future	Buy	956	0.00
R204 On 02/02/2017	Bond Future	Sell	956	0.00
R204 On 03/11/2016	Bond Future	Buy	1,010	0.00
R204 On 03/11/2016	Bond Future	Sell	1,010	0.00
R204 On 03/11/2016	Bond Future	Sell	1,055	0.00
R204 On 03/11/2016	Bond Future	Buy	1,055	0.00
R204 On 02/02/2017	Bond Future	Buy	1,301	0.00
R204 On 02/02/2017	Bond Future	Sell	1,301	0.00
R204 On 03/11/2016	Bond Future	Sell	1,359	0.00
R204 On 03/11/2016	Bond Future	Buy	1,359	0.00
R204 On 02/02/2017	Bond Future	Sell	6,110	0.00
R204 On 02/02/2017	Bond Future	Buy	6,110	0.00
R204 On 03/11/2016	Bond Future	Buy	8,587	0.00
R204 On 03/11/2016	Bond Future	Sell	8,587	0.00

R2044 Bond Future

2044 On 03/11/2016	Bond Future	Buy	3	0.00
2044 On 03/11/2016	Bond Future	Sell	3	0.00
2044 On 03/11/2016	Bond Future	Buy	4	0.00
2044 On 03/11/2016	Bond Future	Sell	4	0.00
2044 On 03/11/2016	Bond Future	Sell	8	0.00
2044 On 03/11/2016	Bond Future	Buy	8	0.00
2044 On 03/11/2016	Bond Future	Buy	9	0.00
2044 On 03/11/2016	Bond Future	Sell	9	0.00
2044 On 02/02/2017	Bond Future	Sell	16	0.00
2044 On 02/02/2017	Bond Future	Buy	16	0.00
2044 On 03/11/2016	Bond Future	Sell	17	0.00

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

2044 On 03/11/2016	Bond Future		Buy	17	0.00
2044 On 02/02/2017	Bond Future		Buy	17	0.00
2044 On 02/02/2017	Bond Future		Sell	17	0.00
2044 On 03/11/2016	Bond Future		Buy	21	0.00
2044 On 03/11/2016	Bond Future		Sell	21	0.00
2044 On 03/11/2016	Bond Future		Sell	22	0.00
2044 On 03/11/2016	Bond Future		Buy	22	0.00
2044 On 02/02/2017	Bond Future		Buy	22	0.00
2044 On 02/02/2017	Bond Future		Sell	22	0.00
2044 On 03/11/2016	Bond Future		Buy	25	0.00
2044 On 03/11/2016	Bond Future		Sell	25	0.00
2044 On 02/02/2017	Bond Future		Buy	26	0.00
2044 On 02/02/2017	Bond Future		Sell	26	0.00
2044 On 03/11/2016	Bond Future		Sell	28	0.00
2044 On 03/11/2016	Bond Future		Buy	28	0.00
2044 On 02/02/2017	Bond Future		Buy	60	0.00
2044 On 02/02/2017	Bond Future		Sell	60	0.00
2044 On 03/11/2016	Bond Future		Sell	64	0.00
2044 On 03/11/2016	Bond Future		Buy	64	0.00
2044 On 03/11/2016	Bond Future		Sell	71	0.00
2044 On 03/11/2016	Bond Future		Buy	71	0.00
2044 On 03/11/2016	Bond Future		Buy	74	0.00
2044 On 03/11/2016	Bond Future		Sell	74	0.00
2044 On 02/02/2017	Bond Future		Buy	113	0.00
2044 On 02/02/2017	Bond Future		Sell	113	0.00
2044 On 03/11/2016	Bond Future		Sell	120	0.00
2044 On 03/11/2016	Bond Future		Buy	120	0.00
2044 On 03/11/2016	Bond Future		Sell	120	0.00
2044 On 03/11/2016	Bond Future		Buy	120	0.00
2044 On 02/02/2017	Bond Future		Buy	120	0.00
2044 On 02/02/2017	Bond Future		Sell	120	0.00
2044 On 02/02/2017	Bond Future		Sell	120	0.00
2044 On 02/02/2017	Bond Future		Buy	120	0.00
2044 On 02/02/2017	Bond Future		Sell	128	0.00
2044 On 02/02/2017	Bond Future		Buy	128	0.00
2044 On 02/02/2017	Bond Future		Buy	172	0.00
2044 On 02/02/2017	Bond Future		Sell	172	0.00
2044 On 03/11/2016	Bond Future		Sell	185	0.00
2044 On 03/11/2016	Bond Future		Buy	185	0.00
2044 On 02/02/2017	Bond Future		Buy	185	0.00
2044 On 02/02/2017	Bond Future		Sell	185	0.00
2044 On 02/02/2017	Bond Future		Sell	204	0.00

2044 On 02/02/2017	Bond Future	Buy	204	0.00
2044 On 02/02/2017	Bond Future	Sell	235	0.00
2044 On 02/02/2017	Bond Future	Buy	235	0.00
2044 On 02/02/2017	Bond Future	Sell	253	0.00
2044 On 02/02/2017	Bond Future	Buy	253	0.00
2044 On 03/11/2016	Bond Future	Buy	280	0.00
2044 On 03/11/2016	Bond Future	Sell	280	0.00
2044 On 03/11/2016	Bond Future	Sell	395	0.00
2044 On 03/11/2016	Bond Future	Buy	395	0.00
2044 On 03/11/2016	Bond Future	Buy	425	0.00
2044 On 03/11/2016	Bond Future	Sell	425	0.00
2044 On 02/02/2017	Bond Future	Sell	431	0.00
2044 On 02/02/2017	Bond Future	Buy	431	0.00
2044 On 03/11/2016	Bond Future	Buy	570	0.00
2044 On 03/11/2016	Bond Future	Sell	570	0.00
2044 On 02/02/2017	Bond Future	Sell	595	0.00
2044 On 02/02/2017	Bond Future	Buy	595	0.00
2044 On 02/02/2017	Bond Future	Buy	1,267	0.00
2044 On 02/02/2017	Bond Future	Sell	1,267	0.00
2044 On 03/11/2016	Bond Future	Buy	1,411	0.00
2044 On 03/11/2016	Bond Future	Sell	1,411	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future	Sell	9	0.00
R248 On 03/11/2016	Bond Future	Buy	9	0.00
R248 On 03/11/2016	Bond Future	Sell	9	0.00
R248 On 03/11/2016	Bond Future	Buy	9	0.00
R248 On 03/11/2016	Bond Future	Sell	12	0.00
R248 On 03/11/2016	Bond Future	Buy	12	0.00
R248 On 02/02/2017	Bond Future	Buy	12	0.00
R248 On 02/02/2017	Bond Future	Sell	12	0.00
R248 On 03/11/2016	Bond Future	Sell	29	0.00
R248 On 03/11/2016	Bond Future	Buy	29	0.00
R248 On 03/11/2016	Bond Future	Sell	36	0.00
R248 On 03/11/2016	Bond Future	Buy	36	0.00
R248 On 02/02/2017	Bond Future	Buy	36	0.00
R248 On 02/02/2017	Bond Future	Sell	36	0.00
R248 On 03/11/2016	Bond Future	Sell	41	0.00
R248 On 03/11/2016	Bond Future	Buy	41	0.00
R248 On 02/02/2017	Bond Future	Buy	41	0.00
R248 On 02/02/2017	Bond Future	Sell	41	0.00
R248 On 02/02/2017	Bond Future	Buy	56	0.00
R248 On 02/02/2017	Bond Future	Sell	56	0.00
R248 On 02/02/2017	Bond Future	Buy	59	0.00
R248 On 02/02/2017	Bond Future	Sell	59	0.00
R248 On 02/02/2017	Bond Future	Buy	61	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/02/2017	Bond Future		Sell	61	0.00
R248 On 03/11/2016	Bond Future		Sell	80	0.00
R248 On 03/11/2016	Bond Future		Buy	80	0.00
R248 On 03/11/2016	Bond Future		Sell	81	0.00
R248 On 03/11/2016	Bond Future		Buy	81	0.00
R248 On 02/02/2017	Bond Future		Buy	93	0.00
R248 On 02/02/2017	Bond Future		Sell	93	0.00
R248 On 02/02/2017	Bond Future		Buy	101	0.00
R248 On 02/02/2017	Bond Future		Sell	101	0.00
R248 On 03/11/2016	Bond Future		Sell	118	0.00
R248 On 03/11/2016	Bond Future		Buy	118	0.00
R248 On 03/11/2016	Bond Future		Sell	144	0.00
R248 On 03/11/2016	Bond Future		Buy	144	0.00
R248 On 02/02/2017	Bond Future		Buy	167	0.00
R248 On 02/02/2017	Bond Future		Sell	167	0.00
R248 On 03/11/2016	Bond Future		Sell	177	0.00
R248 On 03/11/2016	Bond Future		Buy	177	0.00
R248 On 03/11/2016	Bond Future		Sell	184	0.00
R248 On 03/11/2016	Bond Future		Buy	184	0.00
R248 On 03/11/2016	Bond Future		Sell	209	0.00
R248 On 03/11/2016	Bond Future		Buy	209	0.00
R248 On 03/11/2016	Bond Future		Sell	278	0.00
R248 On 03/11/2016	Bond Future		Buy	278	0.00
R248 On 02/02/2017	Bond Future		Buy	283	0.00
R248 On 02/02/2017	Bond Future		Sell	283	0.00
R248 On 02/02/2017	Bond Future		Buy	293	0.00
R248 On 02/02/2017	Bond Future		Sell	293	0.00
R248 On 02/02/2017	Bond Future		Buy	326	0.00
R248 On 02/02/2017	Bond Future		Sell	326	0.00
R248 On 02/02/2017	Bond Future		Buy	395	0.00
R248 On 02/02/2017	Bond Future		Sell	395	0.00
R248 On 03/11/2016	Bond Future		Sell	403	0.00
R248 On 03/11/2016	Bond Future		Buy	403	0.00
R248 On 02/02/2017	Bond Future		Buy	404	0.00
R248 On 02/02/2017	Bond Future		Sell	404	0.00
R248 On 03/11/2016	Bond Future		Sell	420	0.00
R248 On 03/11/2016	Bond Future		Buy	420	0.00
R248 On 03/11/2016	Bond Future		Buy	420	0.00
R248 On 03/11/2016	Bond Future		Sell	420	0.00
R248 On 02/02/2017	Bond Future		Buy	420	0.00
R248 On 02/02/2017	Bond Future		Sell	420	0.00
R248 On 02/02/2017	Bond Future		Buy	420	0.00

R248 On 02/02/2017	Bond Future	Sell	420	0.00
R248 On 02/02/2017	Bond Future	Buy	610	0.00
R248 On 02/02/2017	Bond Future	Sell	610	0.00
R248 On 03/11/2016	Bond Future	Sell	995	0.00
R248 On 03/11/2016	Bond Future	Buy	995	0.00
R248 On 02/02/2017	Bond Future	Buy	995	0.00
R248 On 02/02/2017	Bond Future	Sell	995	0.00
R248 On 03/11/2016	Bond Future	Sell	2,805	0.00
R248 On 03/11/2016	Bond Future	Buy	2,805	0.00
R248 On 02/02/2017	Bond Future	Buy	3,932	0.00
R248 On 02/02/2017	Bond Future	Sell	3,932	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future	Buy	2	0.00
R207 On 03/11/2016	Bond Future	Sell	2	0.00
R207 On 03/11/2016	Bond Future	Sell	15	0.00
R207 On 03/11/2016	Bond Future	Buy	15	0.00
R207 On 03/11/2016	Bond Future	Sell	17	0.00
R207 On 03/11/2016	Bond Future	Buy	17	0.00
R207 On 02/02/2017	Bond Future	Buy	22	0.00
R207 On 02/02/2017	Bond Future	Sell	22	0.00
R207 On 02/02/2017	Bond Future	Buy	23	0.00
R207 On 02/02/2017	Bond Future	Sell	23	0.00
R207 On 03/11/2016	Bond Future	Sell	23	0.00
R207 On 03/11/2016	Bond Future	Buy	23	0.00
R207 On 02/02/2017	Bond Future	Sell	24	0.00
R207 On 02/02/2017	Bond Future	Buy	24	0.00
R207 On 02/02/2017	Bond Future	Buy	26	0.00
R207 On 02/02/2017	Bond Future	Sell	26	0.00
R207 On 03/11/2016	Bond Future	Sell	27	0.00
R207 On 03/11/2016	Bond Future	Buy	27	0.00
R207 On 03/11/2016	Bond Future	Sell	30	0.00
R207 On 03/11/2016	Bond Future	Buy	30	0.00
R207 On 03/11/2016	Bond Future	Buy	36	0.00
R207 On 03/11/2016	Bond Future	Sell	36	0.00
R207 On 03/11/2016	Bond Future	Sell	50	0.00
R207 On 03/11/2016	Bond Future	Buy	50	0.00
R207 On 02/02/2017	Bond Future	Sell	68	0.00
R207 On 02/02/2017	Bond Future	Buy	68	0.00
R207 On 02/02/2017	Bond Future	Sell	77	0.00
R207 On 02/02/2017	Bond Future	Buy	77	0.00
R207 On 02/02/2017	Bond Future	Sell	80	0.00
R207 On 02/02/2017	Bond Future	Buy	80	0.00
R207 On 03/11/2016	Bond Future	Buy	86	0.00
R207 On 03/11/2016	Bond Future	Sell	86	0.00
R207 On 02/02/2017	Bond Future	Sell	89	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 02/02/2017	Bond Future		Buy	89	0.00
R207 On 02/02/2017	Bond Future		Buy	89	0.00
R207 On 02/02/2017	Bond Future		Sell	89	0.00
R207 On 03/11/2016	Bond Future		Sell	103	0.00
R207 On 03/11/2016	Bond Future		Buy	103	0.00
R207 On 02/02/2017	Bond Future		Buy	105	0.00
R207 On 02/02/2017	Bond Future		Sell	105	0.00
R207 On 03/11/2016	Bond Future		Buy	105	0.00
R207 On 03/11/2016	Bond Future		Sell	105	0.00
R207 On 02/02/2017	Bond Future		Sell	129	0.00
R207 On 02/02/2017	Bond Future		Buy	129	0.00
R207 On 03/11/2016	Bond Future		Buy	151	0.00
R207 On 03/11/2016	Bond Future		Sell	151	0.00
R207 On 03/11/2016	Bond Future		Sell	172	0.00
R207 On 03/11/2016	Bond Future		Buy	172	0.00
R207 On 02/02/2017	Bond Future		Buy	175	0.00
R207 On 02/02/2017	Bond Future		Sell	175	0.00
R207 On 03/11/2016	Bond Future		Sell	177	0.00
R207 On 03/11/2016	Bond Future		Buy	177	0.00
R207 On 03/11/2016	Bond Future		Sell	181	0.00
R207 On 03/11/2016	Bond Future		Buy	181	0.00
R207 On 02/02/2017	Bond Future		Sell	185	0.00
R207 On 02/02/2017	Bond Future		Buy	185	0.00
R207 On 02/02/2017	Bond Future		Sell	204	0.00
R207 On 02/02/2017	Bond Future		Buy	204	0.00
R207 On 03/11/2016	Bond Future		Buy	213	0.00
R207 On 03/11/2016	Bond Future		Sell	213	0.00
R207 On 03/11/2016	Bond Future		Sell	316	0.00
R207 On 03/11/2016	Bond Future		Buy	316	0.00
R207 On 02/02/2017	Bond Future		Sell	318	0.00
R207 On 02/02/2017	Bond Future		Buy	318	0.00
R207 On 02/02/2017	Bond Future		Sell	360	0.00
R207 On 02/02/2017	Bond Future		Buy	360	0.00
R207 On 02/02/2017	Bond Future		Sell	390	0.00
R207 On 02/02/2017	Bond Future		Buy	390	0.00
R207 On 03/11/2016	Bond Future		Sell	447	0.00
R207 On 03/11/2016	Bond Future		Buy	447	0.00
R207 On 02/02/2017	Bond Future		Buy	579	0.00
R207 On 02/02/2017	Bond Future		Sell	579	0.00
R207 On 02/02/2017	Bond Future		Sell	587	0.00
R207 On 02/02/2017	Bond Future		Buy	587	0.00
R207 On 02/02/2017	Bond Future		Buy	630	0.00

R207 On 02/02/2017	Bond Future	Sell	630	0.00
R207 On 02/02/2017	Bond Future	Sell	630	0.00
R207 On 02/02/2017	Bond Future	Buy	630	0.00
R207 On 03/11/2016	Bond Future	Sell	630	0.00
R207 On 03/11/2016	Bond Future	Buy	630	0.00
R207 On 03/11/2016	Bond Future	Sell	630	0.00
R207 On 03/11/2016	Bond Future	Buy	630	0.00
R207 On 03/11/2016	Bond Future	Sell	670	0.00
R207 On 03/11/2016	Bond Future	Buy	670	0.00
R207 On 03/11/2016	Bond Future	Buy	673	0.00
R207 On 03/11/2016	Bond Future	Sell	673	0.00
R207 On 02/02/2017	Bond Future	Sell	964	0.00
R207 On 02/02/2017	Bond Future	Buy	964	0.00
R207 On 03/11/2016	Bond Future	Sell	1,266	0.00
R207 On 03/11/2016	Bond Future	Buy	1,266	0.00
R207 On 02/02/2017	Bond Future	Sell	1,402	0.00
R207 On 02/02/2017	Bond Future	Buy	1,402	0.00
R207 On 02/02/2017	Bond Future	Buy	1,853	0.00
R207 On 02/02/2017	Bond Future	Sell	1,853	0.00
R207 On 03/11/2016	Bond Future	Sell	2,228	0.00
R207 On 03/11/2016	Bond Future	Buy	2,228	0.00
R207 On 02/02/2017	Bond Future	Buy	2,767	0.00
R207 On 02/02/2017	Bond Future	Sell	2,767	0.00
R207 On 02/02/2017	Bond Future	Sell	4,982	0.00
R207 On 02/02/2017	Bond Future	Buy	4,982	0.00

R208 Bond Futures

R208 On 03/11/2016	Bond Future	Sell	3	0.00
R208 On 03/11/2016	Bond Future	Buy	3	0.00
R208 On 03/11/2016	Bond Future	Buy	3	0.00
R208 On 03/11/2016	Bond Future	Sell	3	0.00
R208 On 03/11/2016	Bond Future	Sell	3	0.00
R208 On 03/11/2016	Bond Future	Buy	3	0.00
R208 On 03/11/2016	Bond Future	Buy	3	0.00
R208 On 03/11/2016	Bond Future	Sell	3	0.00
R208 On 03/11/2016	Bond Future	Sell	39	0.00
R208 On 03/11/2016	Bond Future	Buy	39	0.00
R208 On 03/11/2016	Bond Future	Buy	39	0.00
R208 On 03/11/2016	Bond Future	Buy	39	0.00
R208 On 03/11/2016	Bond Future	Sell	39	0.00
R208 On 03/11/2016	Bond Future	Sell	39	0.00
R208 On 03/11/2016	Bond Future	Buy	39	0.00
R208 On 03/11/2016	Bond Future	Buy	39	0.00
R208 On 03/11/2016	Bond Future	Sell	39	0.00
R208 On 03/11/2016	Bond Future	Sell	46	0.00
R208 On 03/11/2016	Bond Future	Buy	46	0.00
R208 On 03/11/2016	Bond Future	Buy	46	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 03/11/2016	Bond Future		Sell	46	0.00
R208 On 03/11/2016	Bond Future		Sell	46	0.00
R208 On 03/11/2016	Bond Future		Buy	46	0.00
R208 On 03/11/2016	Bond Future		Buy	46	0.00
R208 On 03/11/2016	Bond Future		Sell	46	0.00
R208 On 03/11/2016	Bond Future		Buy	66	0.00
R208 On 03/11/2016	Bond Future		Sell	66	0.00
R208 On 03/11/2016	Bond Future		Sell	66	0.00
R208 On 03/11/2016	Bond Future		Buy	66	0.00
R208 On 03/11/2016	Bond Future		Buy	66	0.00
R208 On 03/11/2016	Bond Future		Sell	66	0.00
R208 On 03/11/2016	Bond Future		Sell	66	0.00
R208 On 03/11/2016	Bond Future		Buy	66	0.00
R208 On 03/11/2016	Bond Future		Buy	71	0.00
R208 On 03/11/2016	Bond Future		Sell	71	0.00
R208 On 03/11/2016	Bond Future		Sell	71	0.00
R208 On 03/11/2016	Bond Future		Buy	71	0.00
R208 On 03/11/2016	Bond Future		Buy	71	0.00
R208 On 03/11/2016	Bond Future		Sell	71	0.00
R208 On 03/11/2016	Bond Future		Sell	71	0.00
R208 On 03/11/2016	Bond Future		Buy	71	0.00
R208 On 03/11/2016	Bond Future		Buy	71	0.00
R208 On 03/11/2016	Bond Future		Sell	125	0.00
R208 On 03/11/2016	Bond Future		Buy	125	0.00
R208 On 03/11/2016	Bond Future		Buy	180	0.00
R208 On 03/11/2016	Bond Future		Sell	180	0.00
R208 On 03/11/2016	Bond Future		Sell	180	0.00
R208 On 03/11/2016	Bond Future		Buy	180	0.00
R208 On 02/02/2017	Bond Future		Buy	180	0.00
R208 On 02/02/2017	Bond Future		Sell	180	0.00
R208 On 02/02/2017	Bond Future		Sell	180	0.00
R208 On 02/02/2017	Bond Future		Buy	180	0.00
R208 On 03/11/2016	Bond Future		Sell	225	0.00
R208 On 03/11/2016	Bond Future		Buy	225	0.00
R208 On 03/11/2016	Bond Future		Sell	350	0.00
R208 On 03/11/2016	Bond Future		Buy	350	0.00
R208 On 02/02/2017	Bond Future		Sell	517	0.00
R208 On 02/02/2017	Bond Future		Buy	517	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Sell	2	0.00
R209 On 03/11/2016	Bond Future		Buy	2	0.00
R209 On 02/02/2017	Bond Future		Buy	2	0.00

R209 On 02/02/2017	Bond Future	Sell	2	0.00
R209 On 03/11/2016	Bond Future	Sell	6	0.00
R209 On 03/11/2016	Bond Future	Buy	6	0.00
R209 On 02/02/2017	Bond Future	Sell	6	0.00
R209 On 02/02/2017	Bond Future	Buy	6	0.00
R209 On 03/11/2016	Bond Future	Sell	8	0.00
R209 On 03/11/2016	Bond Future	Buy	8	0.00
R209 On 02/02/2017	Bond Future	Buy	8	0.00
R209 On 02/02/2017	Bond Future	Sell	8	0.00
R209 On 03/11/2016	Bond Future	Buy	10	0.00
R209 On 03/11/2016	Bond Future	Sell	10	0.00
R209 On 02/02/2017	Bond Future	Sell	10	0.00
R209 On 02/02/2017	Bond Future	Buy	10	0.00
R209 On 03/11/2016	Bond Future	Sell	18	0.00
R209 On 03/11/2016	Bond Future	Buy	18	0.00
R209 On 02/02/2017	Bond Future	Buy	18	0.00
R209 On 02/02/2017	Bond Future	Sell	18	0.00
R209 On 03/11/2016	Bond Future	Sell	26	0.00
R209 On 03/11/2016	Bond Future	Buy	26	0.00
R209 On 02/02/2017	Bond Future	Buy	26	0.00
R209 On 02/02/2017	Bond Future	Sell	26	0.00
R209 On 03/11/2016	Bond Future	Buy	33	0.00
R209 On 03/11/2016	Bond Future	Sell	33	0.00
R209 On 02/02/2017	Bond Future	Sell	33	0.00
R209 On 02/02/2017	Bond Future	Buy	33	0.00
R209 On 03/11/2016	Bond Future	Sell	34	0.00
R209 On 03/11/2016	Bond Future	Buy	34	0.00
R209 On 02/02/2017	Bond Future	Buy	34	0.00
R209 On 02/02/2017	Bond Future	Sell	34	0.00
R209 On 03/11/2016	Bond Future	Sell	35	0.00
R209 On 03/11/2016	Bond Future	Buy	35	0.00
R209 On 02/02/2017	Bond Future	Buy	35	0.00
R209 On 02/02/2017	Bond Future	Sell	35	0.00
R209 On 03/11/2016	Bond Future	Sell	43	0.00
R209 On 03/11/2016	Bond Future	Buy	43	0.00
R209 On 02/02/2017	Bond Future	Sell	43	0.00
R209 On 02/02/2017	Bond Future	Buy	43	0.00
R209 On 03/11/2016	Bond Future	Sell	79	0.00
R209 On 03/11/2016	Bond Future	Buy	79	0.00
R209 On 02/02/2017	Bond Future	Buy	79	0.00
R209 On 02/02/2017	Bond Future	Sell	79	0.00
R209 On 03/11/2016	Bond Future	Buy	184	0.00
R209 On 03/11/2016	Bond Future	Sell	184	0.00
R209 On 02/02/2017	Bond Future	Buy	184	0.00
R209 On 02/02/2017	Bond Future	Sell	184	0.00
R209 On 03/11/2016	Bond Future	Sell	187	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2016	Bond Future		Buy	187	0.00
R209 On 02/02/2017	Bond Future		Buy	187	0.00
R209 On 02/02/2017	Bond Future		Sell	187	0.00
R209 On 03/11/2016	Bond Future		Sell	194	0.00
R209 On 03/11/2016	Bond Future		Buy	194	0.00
R209 On 02/02/2017	Bond Future		Buy	194	0.00
R209 On 02/02/2017	Bond Future		Sell	194	0.00
R209 On 03/11/2016	Bond Future		Sell	296	0.00
R209 On 03/11/2016	Bond Future		Buy	296	0.00
R209 On 02/02/2017	Bond Future		Buy	296	0.00
R209 On 02/02/2017	Bond Future		Sell	296	0.00
R209 On 03/11/2016	Bond Future		Sell	301	0.00
R209 On 03/11/2016	Bond Future		Buy	301	0.00
R209 On 02/02/2017	Bond Future		Buy	301	0.00
R209 On 02/02/2017	Bond Future		Sell	301	0.00
R209 On 03/11/2016	Bond Future		Sell	418	0.00
R209 On 03/11/2016	Bond Future		Buy	418	0.00
R209 On 02/02/2017	Bond Future		Buy	418	0.00
R209 On 02/02/2017	Bond Future		Sell	418	0.00
R209 On 03/11/2016	Bond Future		Sell	491	0.00
R209 On 03/11/2016	Bond Future		Buy	491	0.00
R209 On 02/02/2017	Bond Future		Buy	491	0.00
R209 On 02/02/2017	Bond Future		Sell	491	0.00
R209 On 03/11/2016	Bond Future		Sell	523	0.00
R209 On 03/11/2016	Bond Future		Buy	523	0.00
R209 On 02/02/2017	Bond Future		Buy	523	0.00
R209 On 02/02/2017	Bond Future		Sell	523	0.00
R209 On 03/11/2016	Bond Future		Sell	2,272	0.00
R209 On 03/11/2016	Bond Future		Buy	2,272	0.00
R209 On 02/02/2017	Bond Future		Buy	2,272	0.00
R209 On 02/02/2017	Bond Future		Sell	2,272	0.00
R209 On 03/11/2016	Bond Future		Sell	5,074	0.00
R209 On 03/11/2016	Bond Future		Buy	5,074	0.00
R209 On 02/02/2017	Bond Future		Sell	5,074	0.00
R209 On 02/02/2017	Bond Future		Buy	5,074	0.00
R209 On 03/11/2016	Bond Future		Buy	6,030	0.00
R209 On 03/11/2016	Bond Future		Sell	6,030	0.00
R209 On 03/11/2016	Bond Future		Buy	6,030	0.00
R209 On 03/11/2016	Bond Future		Sell	6,030	0.00
R209 On 02/02/2017	Bond Future		Buy	6,030	0.00
R209 On 02/02/2017	Bond Future		Sell	6,030	0.00
R209 On 02/02/2017	Bond Future		Buy	6,030	0.00

R209 On 02/02/2017	Bond Future	Sell	6,030	0.00
--------------------	-------------	------	-------	------

R213 Bond Future

R213 On 03/11/2016	Bond Future	Sell	14	0.00
R213 On 03/11/2016	Bond Future	Buy	14	0.00
R213 On 02/02/2017	Bond Future	Buy	14	0.00
R213 On 02/02/2017	Bond Future	Sell	14	0.00
R213 On 03/11/2016	Bond Future	Sell	20	0.00
R213 On 03/11/2016	Bond Future	Buy	20	0.00
R213 On 02/02/2017	Bond Future	Buy	20	0.00
R213 On 02/02/2017	Bond Future	Sell	20	0.00
R213 On 03/11/2016	Bond Future	Sell	62	0.00
R213 On 03/11/2016	Bond Future	Buy	62	0.00
R213 On 02/02/2017	Bond Future	Buy	62	0.00
R213 On 02/02/2017	Bond Future	Sell	62	0.00
R213 On 03/11/2016	Bond Future	Buy	67	0.00
R213 On 03/11/2016	Bond Future	Sell	67	0.00
R213 On 02/02/2017	Bond Future	Buy	67	0.00
R213 On 02/02/2017	Bond Future	Sell	67	0.00
R213 On 03/11/2016	Bond Future	Sell	191	0.00
R213 On 03/11/2016	Bond Future	Buy	191	0.00
R213 On 02/02/2017	Bond Future	Buy	191	0.00
R213 On 02/02/2017	Bond Future	Sell	191	0.00
R213 On 03/11/2016	Bond Future	Sell	213	0.00
R213 On 03/11/2016	Bond Future	Buy	213	0.00
R213 On 02/02/2017	Bond Future	Buy	213	0.00
R213 On 02/02/2017	Bond Future	Sell	213	0.00
R213 On 03/11/2016	Bond Future	Sell	364	0.00
R213 On 03/11/2016	Bond Future	Buy	364	0.00
R213 On 02/02/2017	Bond Future	Buy	364	0.00
R213 On 02/02/2017	Bond Future	Sell	364	0.00
R213 On 03/11/2016	Bond Future	Sell	387	0.00
R213 On 03/11/2016	Bond Future	Buy	387	0.00
R213 On 02/02/2017	Bond Future	Buy	387	0.00
R213 On 02/02/2017	Bond Future	Sell	387	0.00
R213 On 03/11/2016	Bond Future	Buy	1,050	0.00
R213 On 03/11/2016	Bond Future	Sell	1,050	0.00
R213 On 03/11/2016	Bond Future	Sell	1,050	0.00
R213 On 03/11/2016	Bond Future	Buy	1,050	0.00
R213 On 02/02/2017	Bond Future	Buy	1,050	0.00
R213 On 02/02/2017	Bond Future	Sell	1,050	0.00
R213 On 02/02/2017	Bond Future	Sell	1,050	0.00
R213 On 02/02/2017	Bond Future	Buy	1,050	0.00
R213 On 03/11/2016	Bond Future	Sell	2,166	0.00
R213 On 03/11/2016	Bond Future	Buy	2,166	0.00
R213 On 02/02/2017	Bond Future	Buy	2,535	0.00

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

R213 On 02/02/2017	Bond Future		Sell	2,535	0.00
R213 On 03/11/2016	Bond Future		Sell	3,484	0.00
R213 On 03/11/2016	Bond Future		Buy	3,484	0.00
R213 On 02/02/2017	Bond Future		Buy	3,853	0.00
R213 On 02/02/2017	Bond Future		Sell	3,853	0.00

R214 Bond Future

R214 On 03/11/2016	Bond Future		Buy	5	0.00
R214 On 03/11/2016	Bond Future		Sell	5	0.00
R214 On 02/02/2017	Bond Future		Sell	5	0.00
R214 On 02/02/2017	Bond Future		Buy	5	0.00
R214 On 03/11/2016	Bond Future		Buy	14	0.00
R214 On 03/11/2016	Bond Future		Sell	14	0.00
R214 On 02/02/2017	Bond Future		Sell	14	0.00
R214 On 02/02/2017	Bond Future		Buy	14	0.00
R214 On 03/11/2016	Bond Future		Sell	18	0.00
R214 On 03/11/2016	Bond Future		Buy	18	0.00
R214 On 02/02/2017	Bond Future		Buy	18	0.00
R214 On 02/02/2017	Bond Future		Sell	18	0.00
R214 On 03/11/2016	Bond Future		Buy	21	0.00
R214 On 03/11/2016	Bond Future		Sell	21	0.00
R214 On 02/02/2017	Bond Future		Sell	21	0.00
R214 On 02/02/2017	Bond Future		Buy	21	0.00
R214 On 03/11/2016	Bond Future		Sell	28	0.00
R214 On 03/11/2016	Bond Future		Buy	28	0.00
R214 On 02/02/2017	Bond Future		Buy	28	0.00
R214 On 02/02/2017	Bond Future		Sell	28	0.00
R214 On 03/11/2016	Bond Future		Sell	38	0.00
R214 On 03/11/2016	Bond Future		Buy	38	0.00
R214 On 02/02/2017	Bond Future		Buy	38	0.00
R214 On 02/02/2017	Bond Future		Sell	38	0.00
R214 On 03/11/2016	Bond Future		Buy	61	0.00
R214 On 03/11/2016	Bond Future		Sell	61	0.00
R214 On 02/02/2017	Bond Future		Sell	61	0.00
R214 On 02/02/2017	Bond Future		Buy	61	0.00
R214 On 03/11/2016	Bond Future		Sell	70	0.00
R214 On 03/11/2016	Bond Future		Buy	70	0.00
R214 On 02/02/2017	Bond Future		Buy	70	0.00
R214 On 02/02/2017	Bond Future		Sell	70	0.00
R214 On 03/11/2016	Bond Future		Buy	174	0.00
R214 On 03/11/2016	Bond Future		Sell	174	0.00
R214 On 02/02/2017	Bond Future		Sell	174	0.00

R214 On 02/02/2017	Bond Future	Buy	174	0.00
R214 On 03/11/2016	Bond Future	Sell	179	0.00
R214 On 03/11/2016	Bond Future	Buy	179	0.00
R214 On 02/02/2017	Bond Future	Buy	179	0.00
R214 On 02/02/2017	Bond Future	Sell	179	0.00
R214 On 03/11/2016	Bond Future	Buy	202	0.00
R214 On 03/11/2016	Bond Future	Sell	202	0.00
R214 On 02/02/2017	Bond Future	Sell	202	0.00
R214 On 02/02/2017	Bond Future	Buy	202	0.00
R214 On 03/11/2016	Bond Future	Buy	214	0.00
R214 On 03/11/2016	Bond Future	Sell	214	0.00
R214 On 02/02/2017	Bond Future	Sell	214	0.00
R214 On 02/02/2017	Bond Future	Buy	214	0.00
R214 On 03/11/2016	Bond Future	Sell	374	0.00
R214 On 03/11/2016	Bond Future	Buy	374	0.00
R214 On 02/02/2017	Bond Future	Buy	374	0.00
R214 On 02/02/2017	Bond Future	Sell	374	0.00
R214 On 03/11/2016	Bond Future	Sell	471	0.00
R214 On 03/11/2016	Bond Future	Buy	471	0.00
R214 On 02/02/2017	Bond Future	Buy	471	0.00
R214 On 02/02/2017	Bond Future	Sell	471	0.00
R214 On 03/11/2016	Bond Future	Sell	585	0.00
R214 On 03/11/2016	Bond Future	Buy	585	0.00
R214 On 02/02/2017	Bond Future	Buy	585	0.00
R214 On 02/02/2017	Bond Future	Sell	585	0.00
R214 On 03/11/2016	Bond Future	Sell	691	0.00
R214 On 03/11/2016	Bond Future	Buy	691	0.00
R214 On 02/02/2017	Bond Future	Sell	691	0.00
R214 On 02/02/2017	Bond Future	Buy	691	0.00
R214 On 03/11/2016	Bond Future	Sell	4,402	0.00
R214 On 03/11/2016	Bond Future	Buy	4,402	0.00
R214 On 02/02/2017	Bond Future	Buy	4,402	0.00
R214 On 02/02/2017	Bond Future	Sell	4,402	0.00
R214 On 03/11/2016	Bond Future	Sell	6,165	0.00
R214 On 03/11/2016	Bond Future	Buy	6,165	0.00
R214 On 02/02/2017	Bond Future	Sell	6,165	0.00
R214 On 02/02/2017	Bond Future	Buy	6,165	0.00

Grand Total for Daily Detailed Turnover:

289,605

0.00