



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 : 25/04/2017

TO DATE : 25/04/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/05/2017	Index Future		Buy	119	0.00
ALBI On 04/05/2017	Index Future		Sell	119	0.00
ALBI On 03/08/2017	Index Future		Sell	119	0.00
ALBI On 03/08/2017	Index Future		Buy	119	0.00
ALBI On 04/05/2017	Index Future		Sell	165	0.00
ALBI On 04/05/2017	Index Future		Buy	165	0.00
ALBI On 04/05/2017	Index Future		Sell	165	0.00
ALBI On 04/05/2017	Index Future		Buy	165	0.00
ALBI On 03/08/2017	Index Future		Buy	165	0.00
ALBI On 03/08/2017	Index Future		Sell	165	0.00
ALBI On 03/08/2017	Index Future		Buy	165	0.00
ALBI On 03/08/2017	Index Future		Sell	165	0.00

ES33 Bond Future

ES33 On 04/05/2017	Bond Future	Buy	11	0.00
ES33 On 04/05/2017	Bond Future	Sell	11	0.00
ES33 On 03/08/2017	Bond Future	Sell	11	0.00
ES33 On 03/08/2017	Bond Future	Buy	11	0.00
ES33 On 04/05/2017	Bond Future	Buy	49	0.00
ES33 On 04/05/2017	Bond Future	Sell	49	0.00
ES33 On 03/08/2017	Bond Future	Sell	49	0.00
ES33 On 03/08/2017	Bond Future	Buy	49	0.00
ES33 On 04/05/2017	Bond Future	Buy	51	0.00
ES33 On 04/05/2017	Bond Future	Sell	51	0.00
ES33 On 03/08/2017	Bond Future	Sell	51	0.00
ES33 On 03/08/2017	Bond Future	Buy	51	0.00
ES33 On 04/05/2017	Bond Future	Buy	53	0.00
ES33 On 04/05/2017	Bond Future	Sell	53	0.00
ES33 On 03/08/2017	Bond Future	Sell	53	0.00
ES33 On 03/08/2017	Bond Future	Buy	53	0.00
ES33 On 04/05/2017	Bond Future	Buy	62	0.00
ES33 On 04/05/2017	Bond Future	Sell	62	0.00
ES33 On 03/08/2017	Bond Future	Sell	62	0.00
ES33 On 03/08/2017	Bond Future	Buy	62	0.00
ES33 On 04/05/2017	Bond Future	Buy	80	0.00
ES33 On 04/05/2017	Bond Future	Sell	80	0.00
ES33 On 03/08/2017	Bond Future	Sell	80	0.00
ES33 On 03/08/2017	Bond Future	Buy	80	0.00
ES33 On 04/05/2017	Bond Future	Buy	288	0.00
ES33 On 04/05/2017	Bond Future	Sell	288	0.00
ES33 On 03/08/2017	Bond Future	Sell	288	0.00
ES33 On 03/08/2017	Bond Future	Buy	288	0.00
ES33 On 04/05/2017	Bond Future	Buy	1,406	0.00
ES33 On 04/05/2017	Bond Future	Sell	1,406	0.00
ES33 On 03/08/2017	Bond Future	Sell	1,406	0.00
ES33 On 03/08/2017	Bond Future	Buy	1,406	0.00
ES33 On 04/05/2017	Bond Future	Sell	2,000	0.00
ES33 On 04/05/2017	Bond Future	Buy	2,000	0.00
ES33 On 03/08/2017	Bond Future	Sell	2,000	0.00
ES33 On 03/08/2017	Bond Future	Buy	2,000	0.00

ES42 Bond Future

ES42 On 04/05/2017	Bond Future	Buy	10	0.00
ES42 On 04/05/2017	Bond Future	Sell	10	0.00
ES42 On 04/05/2017	Bond Future	Buy	10	0.00
ES42 On 04/05/2017	Bond Future	Sell	10	0.00
ES42 On 03/08/2017	Bond Future	Sell	10	0.00
ES42 On 03/08/2017	Bond Future	Buy	10	0.00
ES42 On 03/08/2017	Bond Future	Sell	10	0.00
ES42 On 03/08/2017	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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ES42 On 04/05/2017	Bond Future		Buy	70	0.00
ES42 On 04/05/2017	Bond Future		Sell	70	0.00
ES42 On 04/05/2017	Bond Future		Buy	70	0.00
ES42 On 04/05/2017	Bond Future		Sell	70	0.00
ES42 On 03/08/2017	Bond Future		Sell	70	0.00
ES42 On 03/08/2017	Bond Future		Buy	70	0.00
ES42 On 03/08/2017	Bond Future		Sell	70	0.00
ES42 On 03/08/2017	Bond Future		Buy	70	0.00
ES42 On 04/05/2017	Bond Future		Buy	124	0.00
ES42 On 04/05/2017	Bond Future		Sell	124	0.00
ES42 On 03/08/2017	Bond Future		Sell	124	0.00
ES42 On 03/08/2017	Bond Future		Buy	124	0.00
ES42 On 04/05/2017	Bond Future		Buy	147	0.00
ES42 On 04/05/2017	Bond Future		Sell	147	0.00
ES42 On 03/08/2017	Bond Future		Sell	147	0.00
ES42 On 03/08/2017	Bond Future		Buy	147	0.00
ES42 On 04/05/2017	Bond Future		Buy	328	0.00
ES42 On 04/05/2017	Bond Future		Sell	328	0.00
ES42 On 03/08/2017	Bond Future		Sell	328	0.00
ES42 On 03/08/2017	Bond Future		Buy	328	0.00
ES42 On 04/05/2017	Bond Future		Buy	330	0.00
ES42 On 04/05/2017	Bond Future		Sell	330	0.00
ES42 On 03/08/2017	Bond Future		Sell	330	0.00
ES42 On 03/08/2017	Bond Future		Buy	330	0.00
ES42 On 04/05/2017	Bond Future		Buy	400	0.00
ES42 On 04/05/2017	Bond Future		Sell	400	0.00
ES42 On 03/08/2017	Bond Future		Sell	400	0.00
ES42 On 03/08/2017	Bond Future		Buy	400	0.00
ES42 On 04/05/2017	Bond Future		Buy	420	0.00
ES42 On 04/05/2017	Bond Future		Sell	420	0.00
ES42 On 03/08/2017	Bond Future		Sell	420	0.00
ES42 On 03/08/2017	Bond Future		Buy	420	0.00
ES42 On 04/05/2017	Bond Future		Buy	480	0.00
ES42 On 04/05/2017	Bond Future		Sell	480	0.00
ES42 On 03/08/2017	Bond Future		Sell	480	0.00
ES42 On 03/08/2017	Bond Future		Buy	480	0.00
ES42 On 04/05/2017	Bond Future		Buy	490	0.00
ES42 On 04/05/2017	Bond Future		Sell	490	0.00
ES42 On 03/08/2017	Bond Future		Sell	490	0.00
ES42 On 03/08/2017	Bond Future		Buy	490	0.00
ES42 On 04/05/2017	Bond Future		Buy	586	0.00
ES42 On 04/05/2017	Bond Future		Sell	586	0.00

ES42 On 03/08/2017	Bond Future	Sell	586	0.00
ES42 On 03/08/2017	Bond Future	Buy	586	0.00
ES42 On 04/05/2017	Bond Future	Buy	610	0.00
ES42 On 04/05/2017	Bond Future	Sell	610	0.00
ES42 On 03/08/2017	Bond Future	Sell	610	0.00
ES42 On 03/08/2017	Bond Future	Buy	610	0.00
ES42 On 04/05/2017	Bond Future	Buy	820	0.00
ES42 On 04/05/2017	Bond Future	Sell	820	0.00
ES42 On 03/08/2017	Bond Future	Sell	820	0.00
ES42 On 03/08/2017	Bond Future	Buy	820	0.00
ES42 On 04/05/2017	Bond Future	Buy	930	0.00
ES42 On 04/05/2017	Bond Future	Sell	930	0.00
ES42 On 03/08/2017	Bond Future	Sell	930	0.00
ES42 On 03/08/2017	Bond Future	Buy	930	0.00
ES42 On 04/05/2017	Bond Future	Buy	2,132	0.00
ES42 On 04/05/2017	Bond Future	Sell	2,132	0.00
ES42 On 03/08/2017	Bond Future	Sell	2,132	0.00
ES42 On 03/08/2017	Bond Future	Buy	2,132	0.00
ES42 On 04/05/2017	Bond Future	Sell	7,957	0.00
ES42 On 04/05/2017	Bond Future	Buy	7,957	0.00
ES42 On 03/08/2017	Bond Future	Buy	7,957	0.00
ES42 On 03/08/2017	Bond Future	Sell	7,957	0.00

Govi Total Return Index

GOVI On 04/05/2017	GOVI	Buy	2	0.00
GOVI On 04/05/2017	GOVI	Sell	2	0.00
GOVI On 04/05/2017	GOVI	Buy	2	0.00
GOVI On 04/05/2017	GOVI	Sell	2	0.00
GOVI On 04/05/2017	GOVI	Buy	3	0.00
GOVI On 04/05/2017	GOVI	Sell	3	0.00
GOVI On 04/05/2017	GOVI	Buy	3	0.00
GOVI On 04/05/2017	GOVI	Sell	3	0.00
GOVI On 04/05/2017	GOVI	Buy	8	0.00
GOVI On 04/05/2017	GOVI	Sell	8	0.00
GOVI On 03/08/2017	GOVI	Sell	8	0.00
GOVI On 03/08/2017	GOVI	Buy	8	0.00
GOVI On 04/05/2017	GOVI	Buy	24	0.00
GOVI On 04/05/2017	GOVI	Sell	24	0.00
GOVI On 03/08/2017	GOVI	Sell	24	0.00
GOVI On 03/08/2017	GOVI	Buy	24	0.00
GOVI On 04/05/2017	GOVI	Sell	100	0.00
GOVI On 04/05/2017	GOVI	Buy	100	0.00
GOVI On 04/05/2017	GOVI	Sell	100	0.00
GOVI On 04/05/2017	GOVI	Buy	100	0.00
GOVI On 03/08/2017	GOVI	Buy	100	0.00
GOVI On 03/08/2017	GOVI	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI On 03/08/2017	GOVI		Sell	100	0.00
GOVI On 03/08/2017	GOVI		Buy	100	0.00
GOVI On 04/05/2017	GOVI		Buy	157	0.00
GOVI On 04/05/2017	GOVI		Sell	157	0.00
GOVI On 03/08/2017	GOVI		Sell	157	0.00
GOVI On 03/08/2017	GOVI		Buy	157	0.00
GOVI On 04/05/2017	GOVI		Sell	189	0.00
GOVI On 04/05/2017	GOVI		Buy	189	0.00
GOVI On 03/08/2017	GOVI		Sell	189	0.00
GOVI On 03/08/2017	GOVI		Buy	189	0.00

I2033 Bond Future

2033 On 04/05/2017	Bond Future		Buy	30	0.00
2033 On 04/05/2017	Bond Future		Sell	30	0.00
2033 On 03/08/2017	Bond Future		Sell	30	0.00
2033 On 03/08/2017	Bond Future		Buy	30	0.00
2033 On 04/05/2017	Bond Future		Buy	297	0.00
2033 On 04/05/2017	Bond Future		Sell	297	0.00
2033 On 03/08/2017	Bond Future		Sell	297	0.00
2033 On 03/08/2017	Bond Future		Buy	297	0.00
2033 On 04/05/2017	Bond Future		Sell	327	0.00
2033 On 04/05/2017	Bond Future		Buy	327	0.00
2033 On 03/08/2017	Bond Future		Sell	327	0.00
2033 On 03/08/2017	Bond Future		Buy	327	0.00

I2038 Bond Future

2038 On 03/08/2017	Bond Future		Sell	3	0.00
2038 On 03/08/2017	Bond Future		Buy	3	0.00
2038 On 03/08/2017	Bond Future		Sell	5	0.00
2038 On 03/08/2017	Bond Future		Buy	5	0.00
2038 On 03/08/2017	Bond Future		Sell	5	0.00
2038 On 03/08/2017	Bond Future		Buy	5	0.00
2038 On 03/08/2017	Bond Future		Sell	7	0.00
2038 On 03/08/2017	Bond Future		Buy	7	0.00
2038 On 03/08/2017	Bond Future		Buy	20	0.00
2038 On 03/08/2017	Bond Future		Sell	20	0.00
2038 On 03/08/2017	Bond Future		Buy	390	0.00
2038 On 03/08/2017	Bond Future		Sell	390	0.00
2038 On 04/05/2017	Bond Future		Buy	393	0.00
2038 On 04/05/2017	Bond Future		Sell	393	0.00
2038 On 03/08/2017	Bond Future		Sell	821	0.00

2038 On 03/08/2017	Bond Future	Buy	821	0.00
2038 On 04/05/2017	Bond Future	Buy	826	0.00
2038 On 04/05/2017	Bond Future	Sell	826	0.00
2038 On 03/08/2017	Bond Future	Sell	887	0.00
2038 On 03/08/2017	Bond Future	Buy	887	0.00
2038 On 04/05/2017	Bond Future	Buy	892	0.00
2038 On 04/05/2017	Bond Future	Sell	892	0.00
2038 On 04/05/2017	Bond Future	Buy	1,642	0.00
2038 On 04/05/2017	Bond Future	Sell	1,642	0.00
2038 On 03/08/2017	Bond Future	Sell	1,655	0.00
2038 On 03/08/2017	Bond Future	Buy	1,655	0.00
2038 On 03/08/2017	Bond Future	Sell	3,753	0.00
2038 On 03/08/2017	Bond Future	Buy	3,753	0.00
2038 On 04/05/2017	Bond Future	Sell	3,753	0.00
2038 On 04/05/2017	Bond Future	Buy	3,753	0.00

I2046 Bond Future

2046 On 04/05/2017	Bond Future	Buy	80	0.00
2046 On 04/05/2017	Bond Future	Sell	80	0.00
2046 On 03/08/2017	Bond Future	Sell	80	0.00
2046 On 03/08/2017	Bond Future	Buy	80	0.00
2046 On 04/05/2017	Bond Future	Buy	227	0.00
2046 On 04/05/2017	Bond Future	Sell	227	0.00
2046 On 03/08/2017	Bond Future	Sell	227	0.00
2046 On 03/08/2017	Bond Future	Buy	227	0.00
2046 On 04/05/2017	Bond Future	Buy	307	0.00
2046 On 04/05/2017	Bond Future	Sell	307	0.00
2046 On 03/08/2017	Bond Future	Buy	307	0.00
2046 On 03/08/2017	Bond Future	Sell	307	0.00
2046 On 04/05/2017	Bond Future	Buy	2,757	0.00
2046 On 04/05/2017	Bond Future	Sell	2,757	0.00
2046 On 03/08/2017	Bond Future	Sell	2,757	0.00
2046 On 03/08/2017	Bond Future	Buy	2,757	0.00
2046 On 04/05/2017	Bond Future	Buy	9,593	0.00
2046 On 04/05/2017	Bond Future	Sell	9,593	0.00
2046 On 03/08/2017	Bond Future	Sell	9,593	0.00
2046 On 03/08/2017	Bond Future	Buy	9,593	0.00
2046 On 04/05/2017	Bond Future	Sell	12,350	0.00
2046 On 04/05/2017	Bond Future	Buy	12,350	0.00
2046 On 03/08/2017	Bond Future	Buy	12,350	0.00
2046 On 03/08/2017	Bond Future	Sell	12,350	0.00

I2050 Bond Future

2050 On 04/05/2017	Bond Future	Buy	462	0.00
2050 On 04/05/2017	Bond Future	Sell	462	0.00
2050 On 03/08/2017	Bond Future	Sell	462	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 03/08/2017	Bond Future		Buy	462	0.00
2050 On 04/05/2017	Bond Future		Buy	558	0.00
2050 On 04/05/2017	Bond Future		Sell	558	0.00
2050 On 03/08/2017	Bond Future		Sell	558	0.00
2050 On 03/08/2017	Bond Future		Buy	558	0.00
2050 On 04/05/2017	Bond Future		Buy	824	0.00
2050 On 04/05/2017	Bond Future		Sell	824	0.00
2050 On 03/08/2017	Bond Future		Sell	824	0.00
2050 On 03/08/2017	Bond Future		Buy	824	0.00
2050 On 04/05/2017	Bond Future		Sell	1,844	0.00
2050 On 04/05/2017	Bond Future		Buy	1,844	0.00
2050 On 03/08/2017	Bond Future		Buy	1,844	0.00
2050 On 03/08/2017	Bond Future		Sell	1,844	0.00
R186 Bond Future					
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	11	0.00
R186 On 03/08/2017	Bond Future		Sell	11	0.00
R186 On 03/08/2017	Bond Future		Buy	12	0.00
R186 On 03/08/2017	Bond Future		Sell	12	0.00
R186 On 03/08/2017	Bond Future		Buy	12	0.00
R186 On 03/08/2017	Bond Future		Sell	12	0.00
R186 On 03/08/2017	Bond Future		Buy	16	0.00
R186 On 03/08/2017	Bond Future		Sell	16	0.00
R186 On 03/08/2017	Bond Future		Buy	21	0.00
R186 On 03/08/2017	Bond Future		Sell	21	0.00
R186 On 04/05/2017	Bond Future		Buy	25	0.00
R186 On 04/05/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Sell	30	0.00
R186 On 03/08/2017	Bond Future		Buy	30	0.00
R186 On 03/08/2017	Bond Future		Buy	40	0.00
R186 On 03/08/2017	Bond Future		Sell	40	0.00
R186 On 03/08/2017	Bond Future		Sell	85	0.00
R186 On 03/08/2017	Bond Future		Buy	85	0.00
R186 On 04/05/2017	Bond Future		Sell	100	0.00

R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00

R197 Bond Future

R197 On 04/05/2017	Bond Future	Buy	23	0.00
R197 On 04/05/2017	Bond Future	Sell	23	0.00
R197 On 03/08/2017	Bond Future	Sell	23	0.00
R197 On 03/08/2017	Bond Future	Buy	23	0.00
R197 On 04/05/2017	Bond Future	Buy	25	0.00
R197 On 04/05/2017	Bond Future	Sell	25	0.00
R197 On 03/08/2017	Bond Future	Sell	25	0.00
R197 On 03/08/2017	Bond Future	Buy	25	0.00
R197 On 04/05/2017	Bond Future	Buy	89	0.00
R197 On 04/05/2017	Bond Future	Sell	89	0.00
R197 On 03/08/2017	Bond Future	Sell	89	0.00
R197 On 03/08/2017	Bond Future	Buy	89	0.00
R197 On 04/05/2017	Bond Future	Buy	137	0.00
R197 On 04/05/2017	Bond Future	Sell	137	0.00
R197 On 03/08/2017	Bond Future	Buy	137	0.00
R197 On 03/08/2017	Bond Future	Sell	137	0.00
R197 On 04/05/2017	Bond Future	Sell	950	0.00
R197 On 04/05/2017	Bond Future	Buy	950	0.00
R197 On 04/05/2017	Bond Future	Sell	950	0.00
R197 On 04/05/2017	Bond Future	Buy	950	0.00
R197 On 03/08/2017	Bond Future	Sell	950	0.00
R197 On 03/08/2017	Bond Future	Buy	950	0.00
R197 On 03/08/2017	Bond Future	Buy	950	0.00
R197 On 03/08/2017	Bond Future	Sell	950	0.00

R202 Bond Future

R202 On 03/08/2017	Bond Future	Sell	155	0.00
R202 On 03/08/2017	Bond Future	Buy	155	0.00
R202 On 04/05/2017	Bond Future	Buy	155	0.00
R202 On 04/05/2017	Bond Future	Sell	155	0.00
R202 On 03/08/2017	Bond Future	Sell	285	0.00
R202 On 03/08/2017	Bond Future	Buy	285	0.00
R202 On 04/05/2017	Bond Future	Buy	285	0.00
R202 On 04/05/2017	Bond Future	Sell	285	0.00
R202 On 03/08/2017	Bond Future	Sell	340	0.00
R202 On 03/08/2017	Bond Future	Buy	340	0.00
R202 On 04/05/2017	Bond Future	Buy	340	0.00
R202 On 04/05/2017	Bond Future	Sell	340	0.00
R202 On 03/08/2017	Bond Future	Buy	780	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 03/08/2017	Bond Future		Sell	780	0.00
R202 On 04/05/2017	Bond Future		Sell	780	0.00
R202 On 04/05/2017	Bond Future		Buy	780	0.00
R202 On 03/08/2017	Bond Future		Sell	1,552	0.00
R202 On 03/08/2017	Bond Future		Buy	1,552	0.00
R202 On 03/08/2017	Bond Future		Buy	1,552	0.00
R202 On 03/08/2017	Bond Future		Sell	1,552	0.00
R202 On 04/05/2017	Bond Future		Sell	1,552	0.00
R202 On 04/05/2017	Bond Future		Buy	1,552	0.00
R202 On 04/05/2017	Bond Future		Sell	1,552	0.00
R202 On 04/05/2017	Bond Future		Buy	1,552	0.00
R202 On 03/08/2017	Bond Future		Sell	2,796	0.00
R202 On 03/08/2017	Bond Future		Buy	2,796	0.00
R202 On 04/05/2017	Bond Future		Buy	2,796	0.00
R202 On 04/05/2017	Bond Future		Sell	2,796	0.00
R202 On 03/08/2017	Bond Future		Sell	9,728	0.00
R202 On 03/08/2017	Bond Future		Buy	9,728	0.00
R202 On 04/05/2017	Bond Future		Buy	9,728	0.00
R202 On 04/05/2017	Bond Future		Sell	9,728	0.00
R202 On 03/08/2017	Bond Future		Buy	12,524	0.00
R202 On 03/08/2017	Bond Future		Sell	12,524	0.00
R202 On 04/05/2017	Bond Future		Sell	12,524	0.00
R202 On 04/05/2017	Bond Future		Buy	12,524	0.00
R2030 Bond Future					
2030 On 04/05/2017	Bond Future		Buy	4	0.00
2030 On 04/05/2017	Bond Future		Sell	4	0.00
2030 On 04/05/2017	Bond Future		Sell	4	0.00
2030 On 04/05/2017	Bond Future		Buy	4	0.00
2030 On 04/05/2017	Bond Future		Sell	730	0.00
2030 On 04/05/2017	Bond Future		Buy	730	0.00
R2037 Bond Future					
2037 On 04/05/2017	Bond Future		Sell	300	0.00
2037 On 04/05/2017	Bond Future		Buy	300	0.00
2037 On 04/05/2017	Bond Future		Sell	300	0.00
2037 On 04/05/2017	Bond Future		Buy	300	0.00
2037 On 04/05/2017	Bond Future		Sell	300	0.00
2037 On 04/05/2017	Bond Future		Buy	300	0.00
2037 On 04/05/2017	Bond Future		Buy	300	0.00
2037 On 04/05/2017	Bond Future		Sell	300	0.00

R2040 Bond Future

2040 On 04/05/2017	Bond Future	Buy	12	0.00
2040 On 04/05/2017	Bond Future	Sell	12	0.00
2040 On 03/08/2017	Bond Future	Sell	12	0.00
2040 On 03/08/2017	Bond Future	Buy	12	0.00
2040 On 04/05/2017	Bond Future	Buy	20	0.00
2040 On 04/05/2017	Bond Future	Sell	20	0.00
2040 On 03/08/2017	Bond Future	Sell	20	0.00
2040 On 03/08/2017	Bond Future	Buy	20	0.00
2040 On 04/05/2017	Bond Future	Buy	34	0.00
2040 On 04/05/2017	Bond Future	Sell	34	0.00
2040 On 03/08/2017	Bond Future	Sell	34	0.00
2040 On 03/08/2017	Bond Future	Buy	34	0.00
2040 On 04/05/2017	Bond Future	Buy	89	0.00
2040 On 04/05/2017	Bond Future	Sell	89	0.00
2040 On 03/08/2017	Bond Future	Sell	89	0.00
2040 On 03/08/2017	Bond Future	Buy	89	0.00
2040 On 04/05/2017	Bond Future	Buy	200	0.00
2040 On 04/05/2017	Bond Future	Sell	200	0.00
2040 On 04/05/2017	Bond Future	Buy	200	0.00
2040 On 04/05/2017	Bond Future	Sell	200	0.00
2040 On 03/08/2017	Bond Future	Sell	200	0.00
2040 On 03/08/2017	Bond Future	Buy	200	0.00
2040 On 03/08/2017	Bond Future	Sell	200	0.00
2040 On 03/08/2017	Bond Future	Buy	200	0.00
2040 On 04/05/2017	Bond Future	Sell	555	0.00
2040 On 04/05/2017	Bond Future	Buy	555	0.00
2040 On 03/08/2017	Bond Future	Buy	555	0.00
2040 On 03/08/2017	Bond Future	Sell	555	0.00

R2044 Bond Future

2044 On 04/05/2017	Bond Future	Sell	8	0.00
2044 On 04/05/2017	Bond Future	Buy	8	0.00
2044 On 03/08/2017	Bond Future	Buy	8	0.00
2044 On 03/08/2017	Bond Future	Sell	8	0.00
2044 On 04/05/2017	Bond Future	Sell	17	0.00
2044 On 04/05/2017	Bond Future	Buy	17	0.00
2044 On 03/08/2017	Bond Future	Buy	17	0.00
2044 On 03/08/2017	Bond Future	Sell	17	0.00
2044 On 04/05/2017	Bond Future	Sell	26	0.00
2044 On 04/05/2017	Bond Future	Buy	26	0.00
2044 On 03/08/2017	Bond Future	Buy	26	0.00
2044 On 03/08/2017	Bond Future	Sell	26	0.00
2044 On 04/05/2017	Bond Future	Sell	46	0.00
2044 On 04/05/2017	Bond Future	Buy	46	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/05/2017			Sell	53	0.00
2044 On 04/05/2017			Buy	53	0.00
2044 On 04/05/2017			Sell	60	0.00
2044 On 04/05/2017			Buy	60	0.00
2044 On 03/08/2017			Buy	60	0.00
2044 On 03/08/2017			Sell	60	0.00
2044 On 03/08/2017			Buy	70	0.00
2044 On 03/08/2017			Sell	70	0.00
2044 On 03/08/2017			Sell	80	0.00
2044 On 03/08/2017			Buy	80	0.00
2044 On 04/05/2017			Sell	113	0.00
2044 On 04/05/2017			Buy	113	0.00
2044 On 03/08/2017			Buy	113	0.00
2044 On 03/08/2017			Sell	113	0.00
2044 On 03/08/2017			Buy	142	0.00
2044 On 03/08/2017			Sell	142	0.00
2044 On 04/05/2017			Sell	172	0.00
2044 On 04/05/2017			Buy	172	0.00
2044 On 03/08/2017			Buy	172	0.00
2044 On 03/08/2017			Sell	172	0.00
2044 On 04/05/2017			Buy	175	0.00
2044 On 04/05/2017			Sell	175	0.00
2044 On 04/05/2017			Sell	185	0.00
2044 On 04/05/2017			Buy	185	0.00
2044 On 03/08/2017			Buy	185	0.00
2044 On 03/08/2017			Sell	185	0.00
2044 On 04/05/2017			Sell	198	0.00
2044 On 04/05/2017			Buy	198	0.00
2044 On 03/08/2017			Buy	198	0.00
2044 On 03/08/2017			Sell	198	0.00
2044 On 04/05/2017			Buy	204	0.00
2044 On 04/05/2017			Sell	204	0.00
2044 On 04/05/2017			Sell	204	0.00
2044 On 04/05/2017			Buy	204	0.00
2044 On 03/08/2017			Sell	204	0.00
2044 On 03/08/2017			Buy	204	0.00
2044 On 03/08/2017			Buy	204	0.00
2044 On 03/08/2017			Sell	204	0.00
2044 On 04/05/2017			Buy	220	0.00
2044 On 04/05/2017			Sell	220	0.00
2044 On 03/08/2017			Sell	220	0.00
2044 On 03/08/2017			Buy	220	0.00

2044 On 04/05/2017	Bond Future	Sell	253	0.00
2044 On 04/05/2017	Bond Future	Buy	253	0.00
2044 On 03/08/2017	Bond Future	Buy	253	0.00
2044 On 03/08/2017	Bond Future	Sell	253	0.00
2044 On 04/05/2017	Bond Future	Buy	1,078	0.00
2044 On 04/05/2017	Bond Future	Sell	1,078	0.00
2044 On 03/08/2017	Bond Future	Sell	1,078	0.00
2044 On 03/08/2017	Bond Future	Buy	1,078	0.00
2044 On 04/05/2017	Bond Future	Buy	1,181	0.00
2044 On 04/05/2017	Bond Future	Sell	1,181	0.00
2044 On 03/08/2017	Bond Future	Sell	1,181	0.00
2044 On 03/08/2017	Bond Future	Buy	1,181	0.00
2044 On 04/05/2017	Bond Future	Buy	1,184	0.00
2044 On 04/05/2017	Bond Future	Sell	1,184	0.00
2044 On 03/08/2017	Bond Future	Sell	1,184	0.00
2044 On 03/08/2017	Bond Future	Buy	1,184	0.00
2044 On 04/05/2017	Bond Future	Buy	1,289	0.00
2044 On 04/05/2017	Bond Future	Sell	1,289	0.00
2044 On 03/08/2017	Bond Future	Sell	1,448	0.00
2044 On 03/08/2017	Bond Future	Buy	1,448	0.00
2044 On 04/05/2017	Bond Future	Buy	1,617	0.00
2044 On 04/05/2017	Bond Future	Sell	1,617	0.00
2044 On 03/08/2017	Bond Future	Sell	1,617	0.00
2044 On 03/08/2017	Bond Future	Buy	1,617	0.00
2044 On 04/05/2017	Bond Future	Buy	3,088	0.00
2044 On 04/05/2017	Bond Future	Sell	3,088	0.00
2044 On 03/08/2017	Bond Future	Sell	3,088	0.00
2044 On 03/08/2017	Bond Future	Buy	3,088	0.00
2044 On 04/05/2017	Bond Future	Buy	7,668	0.00
2044 On 04/05/2017	Bond Future	Sell	7,668	0.00
2044 On 03/08/2017	Bond Future	Sell	7,668	0.00
2044 On 03/08/2017	Bond Future	Buy	7,668	0.00
2044 On 03/08/2017	Bond Future	Sell	16,320	0.00
2044 On 03/08/2017	Bond Future	Buy	16,320	0.00
2044 On 04/05/2017	Bond Future	Sell	16,461	0.00
2044 On 04/05/2017	Bond Future	Buy	16,461	0.00

R208 Bond Futures

R208 On 04/05/2017	Bond Future	Buy	162	0.00
R208 On 04/05/2017	Bond Future	Sell	162	0.00
R208 On 04/05/2017	Bond Future	Buy	162	0.00
R208 On 04/05/2017	Bond Future	Sell	162	0.00
R208 On 04/05/2017	Bond Future	Sell	162	0.00
R208 On 04/05/2017	Bond Future	Buy	162	0.00
R208 On 04/05/2017	Bond Future	Buy	162	0.00
R208 On 04/05/2017	Bond Future	Sell	162	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 04/05/2017	Bond Future		Sell	378	0.00
R209 On 04/05/2017	Bond Future		Buy	378	0.00
R209 On 04/05/2017	Bond Future		Sell	378	0.00
R209 On 04/05/2017	Bond Future		Buy	378	0.00
R209 On 04/05/2017	Bond Future		Sell	378	0.00
R209 On 04/05/2017	Bond Future		Buy	378	0.00
R209 On 04/05/2017	Bond Future		Buy	378	0.00
R209 On 04/05/2017	Bond Future		Sell	378	0.00
R209 On 04/05/2017	Bond Future		Sell	2,500	0.00
R209 On 04/05/2017	Bond Future		Buy	2,500	0.00
R209 On 03/08/2017	Bond Future		Buy	2,500	0.00
R209 On 03/08/2017	Bond Future		Sell	2,500	0.00
R214 Bond Future					
R214 On 04/05/2017	Bond Future		Buy	235	0.00
R214 On 04/05/2017	Bond Future		Sell	235	0.00
R214 On 04/05/2017	Bond Future		Buy	235	0.00
R214 On 04/05/2017	Bond Future		Sell	235	0.00
R214 On 04/05/2017	Bond Future		Sell	235	0.00
R214 On 04/05/2017	Bond Future		Buy	235	0.00
R214 On 04/05/2017	Bond Future		Buy	235	0.00
R214 On 04/05/2017	Bond Future		Sell	235	0.00
Grand Total for Daily Detailed Turnover:				263,997	0.00