



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 : 27/10/2016

TO DATE : 27/10/2016

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

ALBI On 03/11/2016	Index Future		Buy	114	0.00
ALBI On 03/11/2016	Index Future		Sell	114	0.00
ALBI On 03/11/2016	Index Future		Sell	114	0.00
ALBI On 03/11/2016	Index Future		Buy	114	0.00
ALBI On 02/02/2017	Index Future		Buy	114	0.00
ALBI On 02/02/2017	Index Future		Sell	114	0.00
ALBI On 02/02/2017	Index Future		Buy	114	0.00
ALBI On 02/02/2017	Index Future		Sell	114	0.00

#### ES33 Bond Future

ES33 On 03/11/2016	Bond Future		Buy	11	0.00
ES33 On 03/11/2016	Bond Future		Sell	11	0.00
ES33 On 02/02/2017	Bond Future		Sell	11	0.00
ES33 On 02/02/2017	Bond Future		Buy	11	0.00

ES33 On 03/11/2016	Bond Future	Buy	49	0.00
ES33 On 03/11/2016	Bond Future	Sell	49	0.00
ES33 On 02/02/2017	Bond Future	Sell	49	0.00
ES33 On 02/02/2017	Bond Future	Buy	49	0.00
ES33 On 03/11/2016	Bond Future	Buy	51	0.00
ES33 On 03/11/2016	Bond Future	Sell	51	0.00
ES33 On 02/02/2017	Bond Future	Sell	51	0.00
ES33 On 02/02/2017	Bond Future	Buy	51	0.00
ES33 On 03/11/2016	Bond Future	Buy	53	0.00
ES33 On 03/11/2016	Bond Future	Sell	53	0.00
ES33 On 02/02/2017	Bond Future	Sell	53	0.00
ES33 On 02/02/2017	Bond Future	Buy	53	0.00
ES33 On 03/11/2016	Bond Future	Buy	62	0.00
ES33 On 03/11/2016	Bond Future	Sell	62	0.00
ES33 On 02/02/2017	Bond Future	Sell	62	0.00
ES33 On 02/02/2017	Bond Future	Buy	62	0.00
ES33 On 03/11/2016	Bond Future	Buy	73	0.00
ES33 On 03/11/2016	Bond Future	Sell	73	0.00
ES33 On 02/02/2017	Bond Future	Sell	73	0.00
ES33 On 02/02/2017	Bond Future	Buy	73	0.00
ES33 On 03/11/2016	Bond Future	Buy	80	0.00
ES33 On 03/11/2016	Bond Future	Sell	80	0.00
ES33 On 02/02/2017	Bond Future	Sell	80	0.00
ES33 On 02/02/2017	Bond Future	Buy	80	0.00
ES33 On 03/11/2016	Bond Future	Buy	215	0.00
ES33 On 03/11/2016	Bond Future	Sell	215	0.00
ES33 On 02/02/2017	Bond Future	Sell	215	0.00
ES33 On 02/02/2017	Bond Future	Buy	215	0.00
ES33 On 03/11/2016	Bond Future	Buy	1,406	0.00
ES33 On 03/11/2016	Bond Future	Sell	1,406	0.00
ES33 On 02/02/2017	Bond Future	Sell	1,406	0.00
ES33 On 02/02/2017	Bond Future	Buy	1,406	0.00
ES33 On 03/11/2016	Bond Future	Sell	2,000	0.00
ES33 On 03/11/2016	Bond Future	Buy	2,000	0.00
ES33 On 02/02/2017	Bond Future	Sell	2,000	0.00
ES33 On 02/02/2017	Bond Future	Buy	2,000	0.00

**ES42 Bond Future**

ES42 On 03/11/2016	Bond Future	Buy	70	0.00
ES42 On 03/11/2016	Bond Future	Sell	70	0.00
ES42 On 03/11/2016	Bond Future	Buy	70	0.00
ES42 On 03/11/2016	Bond Future	Sell	70	0.00
ES42 On 02/02/2017	Bond Future	Buy	70	0.00
ES42 On 02/02/2017	Bond Future	Sell	70	0.00
ES42 On 02/02/2017	Bond Future	Buy	70	0.00
ES42 On 02/02/2017	Bond Future	Sell	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
ES42 On 03/11/2016			Bond Future	Buy	85	0.00
ES42 On 03/11/2016			Bond Future	Sell	85	0.00
ES42 On 02/02/2017			Bond Future	Sell	85	0.00
ES42 On 02/02/2017			Bond Future	Buy	85	0.00
ES42 On 03/11/2016			Bond Future	Buy	124	0.00
ES42 On 03/11/2016			Bond Future	Sell	124	0.00
ES42 On 02/02/2017			Bond Future	Sell	124	0.00
ES42 On 02/02/2017			Bond Future	Buy	124	0.00
ES42 On 03/11/2016			Bond Future	Buy	147	0.00
ES42 On 03/11/2016			Bond Future	Sell	147	0.00
ES42 On 02/02/2017			Bond Future	Sell	147	0.00
ES42 On 02/02/2017			Bond Future	Buy	147	0.00
ES42 On 03/11/2016			Bond Future	Buy	245	0.00
ES42 On 03/11/2016			Bond Future	Sell	245	0.00
ES42 On 02/02/2017			Bond Future	Sell	245	0.00
ES42 On 02/02/2017			Bond Future	Buy	245	0.00
ES42 On 03/11/2016			Bond Future	Buy	328	0.00
ES42 On 03/11/2016			Bond Future	Sell	328	0.00
ES42 On 02/02/2017			Bond Future	Sell	328	0.00
ES42 On 02/02/2017			Bond Future	Buy	328	0.00
ES42 On 03/11/2016			Bond Future	Buy	490	0.00
ES42 On 03/11/2016			Bond Future	Sell	490	0.00
ES42 On 02/02/2017			Bond Future	Sell	490	0.00
ES42 On 02/02/2017			Bond Future	Buy	490	0.00
ES42 On 03/11/2016			Bond Future	Buy	586	0.00
ES42 On 03/11/2016			Bond Future	Sell	586	0.00
ES42 On 02/02/2017			Bond Future	Sell	586	0.00
ES42 On 02/02/2017			Bond Future	Buy	586	0.00
ES42 On 03/11/2016			Bond Future	Buy	2,132	0.00
ES42 On 03/11/2016			Bond Future	Sell	2,132	0.00
ES42 On 02/02/2017			Bond Future	Sell	2,132	0.00
ES42 On 02/02/2017			Bond Future	Buy	2,132	0.00
ES42 On 03/11/2016			Bond Future	Buy	4,277	0.00
ES42 On 03/11/2016			Bond Future	Sell	4,277	0.00
ES42 On 02/02/2017			Bond Future	Sell	4,277	0.00
ES42 On 02/02/2017			Bond Future	Buy	4,277	0.00
<b>Govi Total Return Index</b>						
GOVI On 03/11/2016			GOVI	Buy	2	0.00
GOVI On 03/11/2016			GOVI	Sell	2	0.00
GOVI On 03/11/2016			GOVI	Buy	2	0.00
GOVI On 03/11/2016			GOVI	Sell	2	0.00

GOVI On 03/11/2016	GOVI	Buy	5	0.00
GOVI On 03/11/2016	GOVI	Sell	5	0.00
GOVI On 02/02/2017	GOVI	Sell	5	0.00
GOVI On 02/02/2017	GOVI	Buy	5	0.00
GOVI On 03/11/2016	GOVI	Buy	72	0.00
GOVI On 03/11/2016	GOVI	Sell	72	0.00
GOVI On 03/11/2016	GOVI	Buy	72	0.00
GOVI On 03/11/2016	GOVI	Sell	72	0.00
GOVI On 02/02/2017	GOVI	Sell	72	0.00
GOVI On 02/02/2017	GOVI	Buy	72	0.00
GOVI On 02/02/2017	GOVI	Sell	72	0.00
GOVI On 02/02/2017	GOVI	Buy	72	0.00

**I2025 Bond Future**

2025 On 03/11/2016	Bond Future	Buy	1	0.00
2025 On 03/11/2016	Bond Future	Sell	1	0.00
2025 On 03/11/2016	Bond Future	Buy	2	0.00
2025 On 03/11/2016	Bond Future	Sell	2	0.00
2025 On 03/11/2016	Bond Future	Buy	7	0.00
2025 On 03/11/2016	Bond Future	Sell	7	0.00
2025 On 03/11/2016	Bond Future	Buy	7	0.00
2025 On 03/11/2016	Bond Future	Sell	7	0.00
2025 On 03/11/2016	Bond Future	Buy	10	0.00
2025 On 03/11/2016	Bond Future	Sell	10	0.00
2025 On 03/11/2016	Bond Future	Buy	12	0.00
2025 On 03/11/2016	Bond Future	Sell	12	0.00
2025 On 03/11/2016	Bond Future	Buy	15	0.00
2025 On 03/11/2016	Bond Future	Sell	15	0.00
2025 On 03/11/2016	Bond Future	Buy	19	0.00
2025 On 03/11/2016	Bond Future	Sell	19	0.00
2025 On 03/11/2016	Bond Future	Buy	26	0.00
2025 On 03/11/2016	Bond Future	Sell	26	0.00
2025 On 03/11/2016	Bond Future	Buy	36	0.00
2025 On 03/11/2016	Bond Future	Sell	36	0.00
2025 On 03/11/2016	Bond Future	Buy	37	0.00
2025 On 03/11/2016	Bond Future	Sell	37	0.00
2025 On 03/11/2016	Bond Future	Buy	48	0.00
2025 On 03/11/2016	Bond Future	Sell	48	0.00
2025 On 03/11/2016	Bond Future	Buy	86	0.00
2025 On 03/11/2016	Bond Future	Sell	86	0.00
2025 On 03/11/2016	Bond Future	Buy	306	0.00
2025 On 03/11/2016	Bond Future	Sell	306	0.00

**I2033 Bond Future**

2033 On 03/11/2016	Bond Future	Buy	67	0.00
2033 On 03/11/2016	Bond Future	Sell	67	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2033 On 03/11/2016			Buy	67	0.00
2033 On 03/11/2016			Sell	67	0.00
2033 On 03/11/2016			Sell	297	0.00
2033 On 03/11/2016			Buy	297	0.00
2033 On 03/11/2016			Buy	297	0.00
2033 On 03/11/2016			Sell	297	0.00
2033 On 02/02/2017			Buy	297	0.00
2033 On 02/02/2017			Sell	297	0.00
2033 On 02/02/2017			Sell	297	0.00
2033 On 02/02/2017			Buy	297	0.00
<b>I2038 Bond Future</b>					
2038 On 03/11/2016			Buy	190	0.00
2038 On 03/11/2016			Sell	190	0.00
2038 On 02/02/2017			Sell	190	0.00
2038 On 02/02/2017			Buy	190	0.00
2038 On 03/11/2016			Buy	1,005	0.00
2038 On 03/11/2016			Sell	1,005	0.00
2038 On 02/02/2017			Sell	1,005	0.00
2038 On 02/02/2017			Buy	1,005	0.00
2038 On 03/11/2016			Buy	1,047	0.00
2038 On 03/11/2016			Sell	1,047	0.00
2038 On 02/02/2017			Sell	1,047	0.00
2038 On 02/02/2017			Buy	1,047	0.00
2038 On 03/11/2016			Sell	2,242	0.00
2038 On 03/11/2016			Buy	2,242	0.00
2038 On 02/02/2017			Sell	2,242	0.00
2038 On 02/02/2017			Buy	2,242	0.00
<b>I2046 Bond Future</b>					
2046 On 03/11/2016			Sell	227	0.00
2046 On 03/11/2016			Buy	227	0.00
2046 On 03/11/2016			Buy	227	0.00
2046 On 03/11/2016			Sell	227	0.00
2046 On 02/02/2017			Buy	227	0.00
2046 On 02/02/2017			Sell	227	0.00
2046 On 02/02/2017			Sell	227	0.00
2046 On 02/02/2017			Buy	227	0.00
<b>New Inflation Linked Index</b>					
IGOV On 03/11/2016			Buy	320	0.00

IGOV On 03/11/2016	Index Future	Sell	320	0.00
IGOV On 02/02/2017	Index Future	Sell	320	0.00
IGOV On 02/02/2017	Index Future	Buy	320	0.00

**R186 Bond Future**

R186 On 03/11/2016	Bond Future	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 03/11/2016	Bond Future	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 02/02/2017	Bond Future	Buy	1	0.00
R186 On 02/02/2017	Bond Future	Sell	1	0.00
R186 On 02/02/2017	Bond Future	Buy	6	0.00
R186 On 02/02/2017	Bond Future	Sell	6	0.00
R186 On 02/02/2017	Bond Future	Sell	10	0.00
R186 On 02/02/2017	Bond Future	Buy	10	0.00
R186 On 02/02/2017	Bond Future	Buy	14	0.00
R186 On 02/02/2017	Bond Future	Sell	14	0.00
R186 On 02/02/2017	Bond Future	Buy	14	0.00
R186 On 02/02/2017	Bond Future	Sell	14	0.00
R186 On 02/02/2017	Bond Future	Sell	20	0.00
R186 On 02/02/2017	Bond Future	Buy	20	0.00
R186 On 02/02/2017	Bond Future	Buy	22	0.00
R186 On 02/02/2017	Bond Future	Sell	22	0.00
R186 On 02/02/2017	Bond Future	Buy	23	0.00
R186 On 02/02/2017	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Sell	24	0.00
R186 On 03/11/2016	Bond Future	Buy	24	0.00
R186 On 03/11/2016	Bond Future	Sell	24	0.00
R186 On 03/11/2016	Bond Future	Buy	24	0.00
R186 On 02/02/2017	Bond Future	Buy	24	0.00
R186 On 02/02/2017	Bond Future	Sell	24	0.00
R186 On 02/02/2017	Bond Future	Buy	30	0.00
R186 On 02/02/2017	Bond Future	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Sell	60	0.00
R186 On 02/02/2017	Bond Future	Buy	60	0.00
R186 On 02/02/2017	Bond Future	Sell	110	0.00
R186 On 02/02/2017	Bond Future	Buy	110	0.00
R186 On 02/02/2017	Bond Future	Sell	110	0.00
R186 On 02/02/2017	Bond Future	Buy	110	0.00
R186 On 02/02/2017	Bond Future	Sell	120	0.00
R186 On 02/02/2017	Bond Future	Buy	120	0.00
R186 On 02/02/2017	Bond Future	Sell	125	0.00
R186 On 02/02/2017	Bond Future	Buy	125	0.00
R186 On 02/02/2017	Bond Future	Sell	150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Buy	150	0.00
R186 On 02/02/2017			Sell	244	0.00
R186 On 02/02/2017			Buy	244	0.00
R186 On 03/11/2016			Buy	274	0.00
R186 On 03/11/2016			Sell	274	0.00
R186 On 03/11/2016			Sell	468	0.00
R186 On 03/11/2016			Buy	468	0.00
R186 On 02/02/2017			Sell	506	0.00
R186 On 02/02/2017			Buy	506	0.00
R186 On 02/02/2017			Sell	611	0.00
R186 On 02/02/2017			Buy	611	0.00
R186 On 03/11/2016			Buy	660	0.00
R186 On 03/11/2016			Sell	660	0.00
R186 On 02/02/2017			Sell	660	0.00
R186 On 02/02/2017			Buy	660	0.00
R186 On 03/11/2016			Buy	665	0.00
R186 On 03/11/2016			Sell	665	0.00
R186 On 03/11/2016			Buy	1,021	0.00
R186 On 03/11/2016			Sell	1,021	0.00
R186 On 02/02/2017			Sell	1,025	0.00
R186 On 02/02/2017			Buy	1,025	0.00
R186 On 02/02/2017			Sell	1,044	0.00
R186 On 02/02/2017			Buy	1,044	0.00
R186 On 03/11/2016			Buy	1,104	0.00
R186 On 03/11/2016			Sell	1,104	0.00
R186 On 02/02/2017			Sell	1,104	0.00
R186 On 02/02/2017			Buy	1,104	0.00
R186 On 03/11/2016			Buy	1,403	0.00
R186 On 03/11/2016			Sell	1,403	0.00
R186 On 02/02/2017			Sell	1,523	0.00
R186 On 02/02/2017			Buy	1,523	0.00
R186 On 02/02/2017			Sell	1,751	0.00
R186 On 02/02/2017			Buy	1,751	0.00
R186 On 03/11/2016			Buy	1,884	0.00
R186 On 03/11/2016			Sell	1,884	0.00
R186 On 02/02/2017			Sell	2,264	0.00
R186 On 02/02/2017			Buy	2,264	0.00
R186 On 02/02/2017	9.10	Put	Buy	2,546	0.00
R186 On 02/02/2017	9.10	Put	Sell	2,546	0.00
R186 On 03/11/2016			Buy	5,276	0.00
R186 On 03/11/2016			Sell	5,276	0.00
R186 On 02/02/2017			Sell	6,246	0.00

R186 On 02/02/2017	Bond Future	Buy	6,246	0.00
R186 On 03/11/2016	Bond Future	Buy	13,347	0.00
R186 On 03/11/2016	Bond Future	Sell	13,347	0.00
R186 On 02/02/2017	Bond Future	Sell	15,207	0.00
R186 On 02/02/2017	Bond Future	Buy	15,207	0.00
R186 On 03/11/2016	Bond Future	Sell	26,102	0.00
R186 On 03/11/2016	Bond Future	Buy	26,102	0.00
R186 On 02/02/2017	Bond Future	Buy	30,530	0.00
R186 On 02/02/2017	Bond Future	Sell	30,530	0.00

**R197 Bond Future**

R197 On 03/11/2016	Bond Future	Buy	23	0.00
R197 On 03/11/2016	Bond Future	Sell	23	0.00
R197 On 02/02/2017	Bond Future	Sell	23	0.00
R197 On 02/02/2017	Bond Future	Buy	23	0.00
R197 On 03/11/2016	Bond Future	Buy	25	0.00
R197 On 03/11/2016	Bond Future	Sell	25	0.00
R197 On 02/02/2017	Bond Future	Sell	25	0.00
R197 On 02/02/2017	Bond Future	Buy	25	0.00
R197 On 03/11/2016	Bond Future	Buy	43	0.00
R197 On 03/11/2016	Bond Future	Sell	43	0.00
R197 On 02/02/2017	Bond Future	Sell	43	0.00
R197 On 02/02/2017	Bond Future	Buy	43	0.00
R197 On 03/11/2016	Bond Future	Buy	46	0.00
R197 On 03/11/2016	Bond Future	Sell	46	0.00
R197 On 02/02/2017	Bond Future	Buy	46	0.00
R197 On 02/02/2017	Bond Future	Sell	46	0.00
R197 On 03/11/2016	Bond Future	Sell	137	0.00
R197 On 03/11/2016	Bond Future	Buy	137	0.00
R197 On 02/02/2017	Bond Future	Sell	137	0.00
R197 On 02/02/2017	Bond Future	Buy	137	0.00

**R202 Bond Future**

R202 On 03/11/2016	Bond Future	Buy	161	0.00
R202 On 03/11/2016	Bond Future	Sell	161	0.00
R202 On 02/02/2017	Bond Future	Sell	161	0.00
R202 On 02/02/2017	Bond Future	Buy	161	0.00
R202 On 03/11/2016	Bond Future	Buy	340	0.00
R202 On 03/11/2016	Bond Future	Sell	340	0.00
R202 On 02/02/2017	Bond Future	Sell	340	0.00
R202 On 02/02/2017	Bond Future	Buy	340	0.00
R202 On 03/11/2016	Bond Future	Buy	714	0.00
R202 On 03/11/2016	Bond Future	Sell	714	0.00
R202 On 02/02/2017	Bond Future	Sell	714	0.00
R202 On 02/02/2017	Bond Future	Buy	714	0.00
R202 On 03/11/2016	Bond Future	Sell	1,215	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 03/11/2016	Bond Future		Buy	1,215	0.00
R202 On 02/02/2017	Bond Future		Buy	1,215	0.00
R202 On 02/02/2017	Bond Future		Sell	1,215	0.00
R202 On 03/11/2016	Bond Future		Buy	1,552	0.00
R202 On 03/11/2016	Bond Future		Sell	1,552	0.00
R202 On 03/11/2016	Bond Future		Sell	1,552	0.00
R202 On 03/11/2016	Bond Future		Buy	1,552	0.00
R202 On 02/02/2017	Bond Future		Buy	1,552	0.00
R202 On 02/02/2017	Bond Future		Sell	1,552	0.00
R202 On 02/02/2017	Bond Future		Buy	1,552	0.00
R202 On 02/02/2017	Bond Future		Sell	1,552	0.00
<b>R2023 Bond Future</b>					
R023 On 03/11/2016	Bond Future		Buy	17	0.00
R023 On 03/11/2016	Bond Future		Sell	17	0.00
R023 On 02/02/2017	Bond Future		Sell	17	0.00
R023 On 02/02/2017	Bond Future		Buy	17	0.00
<b>R2030 Bond Future</b>					
2030 On 03/11/2016	Bond Future		Buy	28	0.00
2030 On 03/11/2016	Bond Future		Sell	28	0.00
2030 On 02/02/2017	Bond Future		Sell	28	0.00
2030 On 02/02/2017	Bond Future		Buy	28	0.00
<b>R2032 Bond Future</b>					
2032 On 03/11/2016	Bond Future		Buy	21	0.00
2032 On 03/11/2016	Bond Future		Sell	21	0.00
2032 On 02/02/2017	Bond Future		Sell	21	0.00
2032 On 02/02/2017	Bond Future		Buy	21	0.00
2032 On 03/11/2016	Bond Future		Buy	33	0.00
2032 On 03/11/2016	Bond Future		Sell	33	0.00
2032 On 02/02/2017	Bond Future		Sell	33	0.00
2032 On 02/02/2017	Bond Future		Buy	33	0.00
2032 On 03/11/2016	Bond Future		Buy	260	0.00
2032 On 03/11/2016	Bond Future		Sell	260	0.00
2032 On 02/02/2017	Bond Future		Sell	260	0.00
2032 On 02/02/2017	Bond Future		Buy	260	0.00
<b>R2037 Bond Future</b>					
2037 On 03/11/2016	Bond Future		Sell	11	0.00
2037 On 03/11/2016	Bond Future		Buy	11	0.00

2037 On 02/02/2017	Bond Future	Buy	11	0.00
2037 On 02/02/2017	Bond Future	Sell	11	0.00
2037 On 02/02/2017	Bond Future	Sell	270	0.00
2037 On 02/02/2017	Bond Future	Buy	270	0.00
2037 On 02/02/2017	Bond Future	Buy	270	0.00
2037 On 02/02/2017	Bond Future	Sell	270	0.00

**R204 Bond Future**

R204 On 03/11/2016	Bond Future	Sell	6	0.00
R204 On 03/11/2016	Bond Future	Buy	6	0.00
R204 On 03/11/2016	Bond Future	Sell	9	0.00
R204 On 03/11/2016	Bond Future	Buy	9	0.00
R204 On 03/11/2016	Bond Future	Sell	11	0.00
R204 On 03/11/2016	Bond Future	Buy	11	0.00
R204 On 03/11/2016	Bond Future	Sell	13	0.00
R204 On 03/11/2016	Bond Future	Buy	13	0.00
R204 On 03/11/2016	Bond Future	Sell	24	0.00
R204 On 03/11/2016	Bond Future	Buy	24	0.00
R204 On 03/11/2016	Bond Future	Buy	51	0.00
R204 On 03/11/2016	Bond Future	Sell	51	0.00
R204 On 02/02/2017	Bond Future	Sell	51	0.00
R204 On 02/02/2017	Bond Future	Buy	51	0.00
R204 On 03/11/2016	Bond Future	Buy	52	0.00
R204 On 03/11/2016	Bond Future	Sell	52	0.00
R204 On 03/11/2016	Bond Future	Buy	52	0.00
R204 On 03/11/2016	Bond Future	Sell	52	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 02/02/2017	Bond Future	Sell	52	0.00
R204 On 02/02/2017	Bond Future	Buy	52	0.00
R204 On 03/11/2016	Bond Future	Sell	60	0.00
R204 On 03/11/2016	Bond Future	Buy	60	0.00
R204 On 03/11/2016	Bond Future	Sell	63	0.00
R204 On 03/11/2016	Bond Future	Buy	63	0.00
R204 On 03/11/2016	Bond Future	Sell	335	0.00
R204 On 03/11/2016	Bond Future	Buy	335	0.00
R204 On 02/02/2017	Bond Future	Buy	355	0.00
R204 On 02/02/2017	Bond Future	Sell	355	0.00
R204 On 03/11/2016	Bond Future	Sell	389	0.00
R204 On 03/11/2016	Bond Future	Buy	389	0.00
R204 On 02/02/2017	Bond Future	Buy	389	0.00
R204 On 02/02/2017	Bond Future	Sell	389	0.00
R204 On 03/11/2016	Bond Future	Sell	508	0.00
R204 On 03/11/2016	Bond Future	Buy	508	0.00
R204 On 02/02/2017	Bond Future	Buy	508	0.00
R204 On 02/02/2017	Bond Future	Sell	508	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/11/2016	Bond Future		Sell	710	0.00
R204 On 03/11/2016	Bond Future		Buy	710	0.00
R204 On 02/02/2017	Bond Future		Buy	740	0.00
R204 On 02/02/2017	Bond Future		Sell	740	0.00
R204 On 02/02/2017	Bond Future		Buy	750	0.00
R204 On 02/02/2017	Bond Future		Sell	750	0.00
R204 On 03/11/2016	Bond Future		Sell	960	0.00
R204 On 03/11/2016	Bond Future		Buy	960	0.00
R204 On 02/02/2017	Bond Future		Buy	1,460	0.00
R204 On 02/02/2017	Bond Future		Sell	1,460	0.00
R204 On 03/11/2016	Bond Future		Sell	1,559	0.00
R204 On 03/11/2016	Bond Future		Buy	1,559	0.00
R204 On 03/11/2016	Bond Future		Buy	1,850	0.00
R204 On 03/11/2016	Bond Future		Sell	1,850	0.00
R204 On 02/02/2017	Bond Future		Buy	1,859	0.00
R204 On 02/02/2017	Bond Future		Sell	1,859	0.00
R204 On 02/02/2017	Bond Future		Buy	2,120	0.00
R204 On 02/02/2017	Bond Future		Sell	2,120	0.00
R204 On 02/02/2017	Bond Future		Buy	3,100	0.00
R204 On 02/02/2017	Bond Future		Sell	3,100	0.00
R204 On 03/11/2016	Bond Future		Buy	6,371	0.00
R204 On 03/11/2016	Bond Future		Sell	6,371	0.00
R204 On 02/02/2017	Bond Future		Buy	11,281	0.00
R204 On 02/02/2017	Bond Future		Sell	11,281	0.00

**R2044 Bond Future**

2044 On 03/11/2016	Bond Future		Sell	7	0.00
2044 On 03/11/2016	Bond Future		Buy	7	0.00
2044 On 02/02/2017	Bond Future		Buy	7	0.00
2044 On 02/02/2017	Bond Future		Sell	7	0.00

**R2048 Bond Future**

R248 On 03/11/2016	Bond Future		Sell	7	0.00
R248 On 03/11/2016	Bond Future		Buy	7	0.00
R248 On 02/02/2017	Bond Future		Buy	7	0.00
R248 On 02/02/2017	Bond Future		Sell	7	0.00
R248 On 03/11/2016	Bond Future		Buy	240	0.00
R248 On 03/11/2016	Bond Future		Sell	240	0.00
R248 On 02/02/2017	Bond Future		Buy	250	0.00
R248 On 02/02/2017	Bond Future		Sell	250	0.00
R248 On 03/11/2016	Bond Future		Buy	257	0.00

R248 On 03/11/2016	Bond Future	Sell	257	0.00
R248 On 02/02/2017	Bond Future	Sell	257	0.00
R248 On 02/02/2017	Bond Future	Buy	257	0.00
R248 On 03/11/2016	Bond Future	Buy	330	0.00
R248 On 03/11/2016	Bond Future	Sell	330	0.00
R248 On 02/02/2017	Bond Future	Sell	360	0.00
R248 On 02/02/2017	Bond Future	Buy	360	0.00
R248 On 02/02/2017	Bond Future	Sell	550	0.00
R248 On 02/02/2017	Bond Future	Buy	550	0.00
R248 On 02/02/2017	Bond Future	Buy	550	0.00
R248 On 02/02/2017	Bond Future	Sell	550	0.00
R248 On 02/02/2017	Bond Future	Sell	1,271	0.00
R248 On 02/02/2017	Bond Future	Buy	1,271	0.00
R248 On 02/02/2017	Bond Future	Sell	1,339	0.00
R248 On 02/02/2017	Bond Future	Buy	1,339	0.00
R248 On 03/11/2016	Bond Future	Buy	1,801	0.00
R248 On 03/11/2016	Bond Future	Sell	1,801	0.00
R248 On 03/11/2016	Bond Future	Buy	2,039	0.00
R248 On 03/11/2016	Bond Future	Sell	2,039	0.00
R248 On 02/02/2017	Bond Future	Sell	2,073	0.00
R248 On 02/02/2017	Bond Future	Buy	2,073	0.00
R248 On 03/11/2016	Bond Future	Buy	2,193	0.00
R248 On 03/11/2016	Bond Future	Sell	2,193	0.00
R248 On 02/02/2017	Bond Future	Sell	2,989	0.00
R248 On 02/02/2017	Bond Future	Buy	2,989	0.00
R248 On 03/11/2016	Bond Future	Buy	3,339	0.00
R248 On 03/11/2016	Bond Future	Sell	3,339	0.00
R248 On 02/02/2017	Bond Future	Sell	3,783	0.00
R248 On 02/02/2017	Bond Future	Buy	3,783	0.00
R248 On 03/11/2016	Bond Future	Buy	3,933	0.00
R248 On 03/11/2016	Bond Future	Sell	3,933	0.00
R248 On 02/02/2017	Bond Future	Sell	4,533	0.00
R248 On 02/02/2017	Bond Future	Buy	4,533	0.00
R248 On 03/11/2016	Bond Future	Buy	6,123	0.00
R248 On 03/11/2016	Bond Future	Sell	6,123	0.00
R248 On 02/02/2017	Bond Future	Sell	12,073	0.00
R248 On 02/02/2017	Bond Future	Buy	12,073	0.00
R248 On 03/11/2016	Bond Future	Buy	13,213	0.00
R248 On 03/11/2016	Bond Future	Sell	13,213	0.00
R248 On 02/02/2017	Bond Future	Sell	28,928	0.00
R248 On 02/02/2017	Bond Future	Buy	28,928	0.00
R248 On 03/11/2016	Bond Future	Sell	33,468	0.00
R248 On 03/11/2016	Bond Future	Buy	33,468	0.00

**R207 Bond Future**

R207 On 03/11/2016	Bond Future	Buy	19	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 03/11/2016	Bond Future		Sell	19	0.00
R207 On 03/11/2016	Bond Future		Buy	50	0.00
R207 On 03/11/2016	Bond Future		Sell	50	0.00
R207 On 02/02/2017	Bond Future		Sell	139	0.00
R207 On 02/02/2017	Bond Future		Buy	139	0.00
R207 On 03/11/2016	Bond Future		Buy	153	0.00
R207 On 03/11/2016	Bond Future		Sell	153	0.00
R207 On 02/02/2017	Bond Future		Buy	180	0.00
R207 On 02/02/2017	Bond Future		Sell	180	0.00
R207 On 02/02/2017	Bond Future		Sell	200	0.00
R207 On 02/02/2017	Bond Future		Buy	200	0.00
R207 On 03/11/2016	Bond Future		Buy	200	0.00
R207 On 03/11/2016	Bond Future		Sell	200	0.00
R207 On 02/02/2017	Bond Future		Buy	220	0.00
R207 On 02/02/2017	Bond Future		Sell	220	0.00
R207 On 03/11/2016	Bond Future		Sell	220	0.00
R207 On 03/11/2016	Bond Future		Buy	220	0.00
R207 On 03/11/2016	Bond Future		Buy	231	0.00
R207 On 03/11/2016	Bond Future		Sell	231	0.00
R207 On 02/02/2017	Bond Future		Sell	248	0.00
R207 On 02/02/2017	Bond Future		Buy	248	0.00
R207 On 02/02/2017	Bond Future		Buy	300	0.00
R207 On 02/02/2017	Bond Future		Sell	300	0.00
R207 On 03/11/2016	Bond Future		Buy	640	0.00
R207 On 03/11/2016	Bond Future		Sell	640	0.00
R207 On 02/02/2017	Bond Future		Sell	700	0.00
R207 On 02/02/2017	Bond Future		Buy	700	0.00
R207 On 03/11/2016	Bond Future		Buy	760	0.00
R207 On 03/11/2016	Bond Future		Sell	760	0.00
R207 On 03/11/2016	Bond Future		Buy	853	0.00
R207 On 03/11/2016	Bond Future		Sell	853	0.00
R207 On 03/11/2016	Bond Future		Buy	860	0.00
R207 On 03/11/2016	Bond Future		Sell	860	0.00
R207 On 02/02/2017	Bond Future		Sell	881	0.00
R207 On 02/02/2017	Bond Future		Buy	881	0.00
R207 On 03/11/2016	Bond Future		Buy	930	0.00
R207 On 03/11/2016	Bond Future		Sell	930	0.00
R207 On 02/02/2017	Bond Future		Sell	1,580	0.00
R207 On 02/02/2017	Bond Future		Buy	1,580	0.00
R207 On 02/02/2017	Bond Future		Sell	1,653	0.00
R207 On 02/02/2017	Bond Future		Buy	1,653	0.00
R207 On 02/02/2017	Bond Future		Sell	2,450	0.00

R207 On 02/02/2017	Bond Future	Buy	2,450	0.00
R207 On 03/11/2016	Bond Future	Buy	3,308	0.00
R207 On 03/11/2016	Bond Future	Sell	3,308	0.00
R207 On 02/02/2017	Bond Future	Sell	4,308	0.00
R207 On 02/02/2017	Bond Future	Buy	4,308	0.00
R207 On 03/11/2016	Bond Future	Sell	6,504	0.00
R207 On 03/11/2016	Bond Future	Buy	6,504	0.00
R207 On 02/02/2017	Bond Future	Sell	11,459	0.00
R207 On 02/02/2017	Bond Future	Buy	11,459	0.00

**R208 Bond Futures**

R208 On 03/11/2016	Bond Future	Buy	25	0.00
R208 On 03/11/2016	Bond Future	Sell	25	0.00
R208 On 03/11/2016	Bond Future	Buy	25	0.00
R208 On 03/11/2016	Bond Future	Sell	25	0.00
R208 On 03/11/2016	Bond Future	Sell	25	0.00
R208 On 03/11/2016	Bond Future	Buy	25	0.00
R208 On 02/02/2017	Bond Future	Sell	25	0.00
R208 On 02/02/2017	Bond Future	Buy	25	0.00
R208 On 02/02/2017	Bond Future	Buy	984	0.00
R208 On 02/02/2017	Bond Future	Sell	984	0.00

**R209 Bond Future**

R209 On 03/11/2016	Bond Future	Sell	22	0.00
R209 On 03/11/2016	Bond Future	Buy	22	0.00
R209 On 02/02/2017	Bond Future	Buy	22	0.00
R209 On 02/02/2017	Bond Future	Sell	22	0.00
R209 On 02/02/2017	Bond Future	Buy	309	0.00
R209 On 02/02/2017	Bond Future	Sell	309	0.00
R209 On 02/02/2017	Bond Future	Buy	309	0.00
R209 On 02/02/2017	Bond Future	Sell	309	0.00

**R213 Bond Future**

R213 On 02/02/2017	Bond Future	Sell	6	0.00
R213 On 02/02/2017	Bond Future	Buy	6	0.00
R213 On 03/11/2016	Bond Future	Buy	21	0.00
R213 On 03/11/2016	Bond Future	Sell	21	0.00
R213 On 02/02/2017	Bond Future	Sell	21	0.00
R213 On 02/02/2017	Bond Future	Buy	21	0.00
R213 On 02/02/2017	Bond Future	Buy	22	0.00
R213 On 02/02/2017	Bond Future	Sell	22	0.00
R213 On 02/02/2017	Bond Future	Sell	23	0.00
R213 On 02/02/2017	Bond Future	Buy	23	0.00
R213 On 02/02/2017	Bond Future	Sell	24	0.00
R213 On 02/02/2017	Bond Future	Buy	24	0.00
R213 On 02/02/2017	Bond Future	Sell	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 02/02/2017			Buy	33	0.00
R213 On 02/02/2017			Sell	33	0.00
R213 On 02/02/2017			Buy	33	0.00
R213 On 02/02/2017			Sell	50	0.00
R213 On 02/02/2017			Buy	50	0.00
R213 On 02/02/2017			Sell	125	0.00
R213 On 02/02/2017			Buy	125	0.00
R213 On 02/02/2017			Sell	231	0.00
R213 On 02/02/2017			Buy	231	0.00
R213 On 02/02/2017			Sell	231	0.00
R213 On 02/02/2017			Buy	231	0.00
R213 On 02/02/2017			Buy	264	0.00
R213 On 02/02/2017			Sell	264	0.00
R213 On 02/02/2017			Sell	264	0.00
R213 On 02/02/2017			Buy	264	0.00
<b>R214 Bond Future</b>					
R214 On 03/11/2016			Sell	22	0.00
R214 On 03/11/2016			Buy	22	0.00
R214 On 02/02/2017			Buy	22	0.00
R214 On 02/02/2017			Sell	22	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>373,460</b>	<b>0.00</b>