



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 : 27/10/2017

TO DATE : 27/10/2017

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

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|-----|------|
| GOVI On 01/02/2018 | GOVI | | Buy | 122 | 0.00 |
| GOVI On 01/02/2018 | GOVI | | Sell | 122 | 0.00 |

I2033 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2033 On 01/02/2018 | Bond Future | | Sell | 110 | 0.00 |
| 2033 On 01/02/2018 | Bond Future | | Buy | 110 | 0.00 |
| 2033 On 01/02/2018 | Bond Future | | Buy | 110 | 0.00 |
| 2033 On 01/02/2018 | Bond Future | | Sell | 110 | 0.00 |

I2038 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2038 On 01/02/2018 | Bond Future | | Sell | 30 | 0.00 |
| 2038 On 01/02/2018 | Bond Future | | Buy | 30 | 0.00 |
| 2038 On 01/02/2018 | Bond Future | | Sell | 30 | 0.00 |
| 2038 On 01/02/2018 | Bond Future | | Buy | 30 | 0.00 |

I2046 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2046 On 02/11/2017 | Bond Future | Buy | 2,442 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | Sell | 2,442 | 0.00 |
| 2046 On 01/02/2018 | Bond Future | Sell | 2,442 | 0.00 |
| 2046 On 01/02/2018 | Bond Future | Buy | 2,442 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | Buy | 3,692 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | Sell | 3,692 | 0.00 |
| 2046 On 01/02/2018 | Bond Future | Sell | 3,692 | 0.00 |
| 2046 On 01/02/2018 | Bond Future | Buy | 3,692 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | Sell | 6,134 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | Buy | 6,134 | 0.00 |
| 2046 On 01/02/2018 | Bond Future | Buy | 6,134 | 0.00 |
| 2046 On 01/02/2018 | Bond Future | Sell | 6,134 | 0.00 |

I2050 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2050 On 02/11/2017 | Bond Future | Buy | 2 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Sell | 2 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Sell | 2 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Buy | 2 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Sell | 15 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Buy | 15 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Sell | 15 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Buy | 15 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Buy | 78 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Sell | 78 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Sell | 78 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Buy | 78 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Buy | 2,595 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Sell | 2,595 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Sell | 2,595 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Buy | 2,595 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Sell | 2,675 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Buy | 2,675 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Buy | 2,675 | 0.00 |
| 2050 On 01/02/2018 | Bond Future | Sell | 2,675 | 0.00 |

New Inflation Linked Index

| | | | | |
|--------------------|--------------|------|-----|------|
| IGOV On 02/11/2017 | Index Future | Sell | 2 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 2 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 2 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 2 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 414 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 414 | 0.00 |
| IGOV On 01/02/2018 | Index Future | Sell | 414 | 0.00 |
| IGOV On 01/02/2018 | Index Future | Buy | 414 | 0.00 |

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

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R186 On 02/11/2017 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 4 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 4 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 4 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 4 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 8 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 8 | 0.00 |

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|--------------------|-------------|------|----|------|
| R186 On 02/11/2017 | Bond Future | Sell | 9 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 9 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 10 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 10 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 10 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 10 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 11 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 11 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 12 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 12 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 13 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 13 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 14 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 14 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 15 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 15 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 15 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 15 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 15 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 15 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 16 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 16 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 17 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 17 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 17 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 17 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 18 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 18 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 18 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 18 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 18 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 18 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 24 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 24 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 27 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 27 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 27 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 27 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 28 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 28 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 28 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 28 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 28 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 28 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 02/11/2017 | Bond Future | | Sell | 29 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 29 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 31 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 31 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 34 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 34 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 34 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 34 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 35 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 35 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 35 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 35 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 35 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 35 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 42 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 42 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 47 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 47 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 49 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 49 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 53 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 53 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 53 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 53 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 55 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 55 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 60 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 60 | 0.00 |

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|--------------------|-------------|------|-----|------|
| R186 On 02/11/2017 | Bond Future | Sell | 70 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 70 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 82 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 82 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 82 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 82 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 87 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 87 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 89 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 89 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 90 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 90 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 102 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 102 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 108 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 108 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 110 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 110 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 118 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 118 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 140 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 140 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 179 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 179 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 188 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 188 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 217 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 217 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 222 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 222 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 246 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 246 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 401 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 401 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 455 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 455 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 497 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 497 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 497 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 497 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 500 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 500 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 669 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 669 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 669 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 669 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R186 On 02/11/2017 | | | Sell | 675 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 675 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 717 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 717 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 930 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 930 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 1,000 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 1,000 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 1,000 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 1,000 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 1,000 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 1,000 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 1,265 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 1,265 | 0.00 |
| R186 On 01/02/2018 | | | Sell | 1,265 | 0.00 |
| R186 On 01/02/2018 | | | Buy | 1,265 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 1,431 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 1,431 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 1,715 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 1,715 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 2,500 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 2,500 | 0.00 |

R202 Bond Future

| | | | | | |
|--------------------|--|--|------|-------|------|
| R202 On 02/11/2017 | | | Buy | 68 | 0.00 |
| R202 On 02/11/2017 | | | Sell | 68 | 0.00 |
| R202 On 01/02/2018 | | | Sell | 68 | 0.00 |
| R202 On 01/02/2018 | | | Buy | 68 | 0.00 |
| R202 On 02/11/2017 | | | Buy | 79 | 0.00 |
| R202 On 02/11/2017 | | | Sell | 79 | 0.00 |
| R202 On 01/02/2018 | | | Sell | 79 | 0.00 |
| R202 On 01/02/2018 | | | Buy | 79 | 0.00 |
| R202 On 02/11/2017 | | | Buy | 100 | 0.00 |
| R202 On 02/11/2017 | | | Sell | 100 | 0.00 |
| R202 On 01/02/2018 | | | Sell | 100 | 0.00 |
| R202 On 01/02/2018 | | | Buy | 100 | 0.00 |
| R202 On 02/11/2017 | | | Buy | 399 | 0.00 |
| R202 On 02/11/2017 | | | Sell | 399 | 0.00 |
| R202 On 01/02/2018 | | | Sell | 399 | 0.00 |
| R202 On 01/02/2018 | | | Buy | 399 | 0.00 |
| R202 On 02/11/2017 | | | Buy | 4,231 | 0.00 |
| R202 On 02/11/2017 | | | Sell | 4,231 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R202 On 01/02/2018 | Bond Future | Sell | 4,231 | 0.00 |
| R202 On 01/02/2018 | Bond Future | Buy | 4,231 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 4,877 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 4,877 | 0.00 |
| R202 On 01/02/2018 | Bond Future | Buy | 4,877 | 0.00 |
| R202 On 01/02/2018 | Bond Future | Sell | 4,877 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R023 On 02/11/2017 | Bond Future | Sell | 41 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 41 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 41 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 41 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 02/11/2017 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 7 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 7 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 7 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 7 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 50 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 50 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 50 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 50 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 172 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 172 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 172 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 172 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 229 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 229 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 229 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 229 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R035 On 02/11/2017 | Bond Future | Sell | 55 | 0.00 |
| R035 On 02/11/2017 | Bond Future | Buy | 55 | 0.00 |
| R035 On 02/11/2017 | Bond Future | Sell | 55 | 0.00 |
| R035 On 02/11/2017 | Bond Future | Buy | 55 | 0.00 |
| R035 On 01/02/2018 | Bond Future | Sell | 77 | 0.00 |
| R035 On 01/02/2018 | Bond Future | Buy | 77 | 0.00 |
| R035 On 01/02/2018 | Bond Future | Sell | 103 | 0.00 |
| R035 On 01/02/2018 | Bond Future | Buy | 103 | 0.00 |
| R035 On 02/11/2017 | Bond Future | Buy | 1,000 | 0.00 |
| R035 On 02/11/2017 | Bond Future | Sell | 1,000 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R035 On 02/11/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R035 On 02/11/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Sell | 1,209 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Buy | 1,209 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Sell | 2,563 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Buy | 2,563 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Sell | 2,879 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Buy | 2,879 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Sell | 6,831 | 0.00 |
| R035 On 01/02/2018 | Bond Future | | Buy | 6,831 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 01/02/2018 | Bond Future | | Sell | 7 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 7 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 10 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 10 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 32 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 32 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 50 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 50 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 73 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 73 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 115 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 115 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 316 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 316 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 406 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 406 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 505 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 505 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 770 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 770 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 2,224 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 2,224 | 0.00 |
| R208 Bond Futures | | | | | |
| R208 On 02/11/2017 | Bond Future | | Buy | 170 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Sell | 170 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Sell | 170 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Buy | 170 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R209 On 02/11/2017 | Bond Future | Sell | 11 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 11 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 100 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 100 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 100 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 100 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 500 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 500 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 530 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 530 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 541 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 541 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 1,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 1,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 1,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 1,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 1,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 1,000 | 0.00 |

R212 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R212 On 01/02/2018 | Bond Future | Sell | 1 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 1 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 1 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 1 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 2 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 2 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 2 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 2 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 3 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 3 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 3 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 3 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 3 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 3 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 4 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 4 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 5 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 5 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 10 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 10 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 10 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 10 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Sell | 10 | 0.00 |
| R212 On 01/02/2018 | Bond Future | Buy | 10 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------------------------------|---------------|------------|-----------------|-------------------------|-------------|
| R212 On 01/02/2018 | Bond Future | | Sell | 26 | 0.00 |
| R212 On 01/02/2018 | Bond Future | | Buy | 26 | 0.00 |
| R212 On 01/02/2018 | Bond Future | | Buy | 80 | 0.00 |
| R212 On 01/02/2018 | Bond Future | | Sell | 80 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 103,274 | 0.00 |