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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/02/2017

TO DATE : 01/02/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### ES33 Bond Future

ES33 On 04/05/2017	Bond Future		Buy	215	0.00
ES33 On 04/05/2017	Bond Future		Sell	215	0.00

#### ES42 Bond Future

ES42 On 04/05/2017	Bond Future		Buy	245	0.00
ES42 On 04/05/2017	Bond Future		Sell	245	0.00

#### I2029 Bond Future

2029 On 04/05/2017	Bond Future		Sell	16	0.00
2029 On 04/05/2017	Bond Future		Buy	16	0.00
2029 On 04/05/2017	Bond Future		Sell	56	0.00
2029 On 04/05/2017	Bond Future		Buy	56	0.00
2029 On 04/05/2017	Bond Future		Sell	72	0.00
2029 On 04/05/2017	Bond Future		Buy	72	0.00

2029 On 04/05/2017	Bond Future		Sell	115	0.00
2029 On 04/05/2017	Bond Future		Buy	115	0.00
2029 On 04/05/2017	Bond Future		Sell	385	0.00
2029 On 04/05/2017	Bond Future		Buy	385	0.00
2029 On 04/05/2017	Bond Future		Buy	500	0.00
2029 On 04/05/2017	Bond Future		Sell	500	0.00
2029 On 04/05/2017	Bond Future		Buy	500	0.00
2029 On 04/05/2017	Bond Future		Sell	500	0.00

**I2033 Bond Future**

2033 On 04/05/2017	Bond Future		Buy	297	0.00
2033 On 04/05/2017	Bond Future		Sell	297	0.00

**I2038 Bond Future**

2038 On 04/05/2017	Bond Future		Buy	892	0.00
2038 On 04/05/2017	Bond Future		Sell	892	0.00

**I2046 Bond Future**

2046 On 04/05/2017	Bond Future		Buy	2	0.00
2046 On 04/05/2017	Bond Future		Sell	2	0.00
2046 On 04/05/2017	Bond Future		Sell	2	0.00
2046 On 04/05/2017	Bond Future		Buy	2	0.00
2046 On 04/05/2017	Bond Future		Buy	227	0.00
2046 On 04/05/2017	Bond Future		Sell	227	0.00

**I2050 Bond Future**

2050 On 04/05/2017	Bond Future		Sell	30	0.00
2050 On 04/05/2017	Bond Future		Buy	30	0.00
2050 On 04/05/2017	Bond Future		Sell	30	0.00
2050 On 04/05/2017	Bond Future		Buy	30	0.00
2050 On 04/05/2017	Bond Future		Buy	558	0.00
2050 On 04/05/2017	Bond Future		Sell	558	0.00

**R186 Bond Future**

R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	5	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	5	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	5	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	9.35	Put	Buy	5	0.00
R186 On 03/08/2017	9.35	Put	Sell	5	0.00
R186 On 03/08/2017	9.35	Put	Buy	5	0.00
R186 On 03/08/2017	9.35	Put	Sell	5	0.00
R186 On 02/02/2017	8.90	Put	Buy	5	0.00
R186 On 02/02/2017	8.90	Put	Sell	5	0.00
R186 On 02/02/2017	8.90	Put	Buy	5	0.00
R186 On 02/02/2017	8.90	Put	Sell	5	0.00
R186 On 03/08/2017	8.85	Put	Sell	5	0.00
R186 On 03/08/2017	8.85	Put	Buy	5	0.00
R186 On 03/08/2017	8.85	Put	Sell	5	0.00
R186 On 03/08/2017	8.85	Put	Buy	5	0.00
R186 On 03/08/2017	9.35	Put	Buy	6	0.00
R186 On 03/08/2017	9.35	Put	Sell	6	0.00
R186 On 03/08/2017	8.85	Put	Sell	6	0.00
R186 On 03/08/2017	8.85	Put	Buy	6	0.00
R186 On 02/02/2017			Sell	7	0.00
R186 On 02/02/2017			Buy	7	0.00
R186 On 04/05/2017			Buy	7	0.00
R186 On 04/05/2017			Sell	7	0.00
R186 On 02/02/2017	8.43	Call	Sell	7	0.00
R186 On 02/02/2017	8.43	Call	Buy	7	0.00
R186 On 02/02/2017	9.40	Put	Sell	7	0.00
R186 On 02/02/2017	9.40	Put	Buy	7	0.00
R186 On 03/08/2017	9.35	Put	Buy	7	0.00
R186 On 03/08/2017	9.35	Put	Sell	7	0.00
R186 On 02/02/2017	8.90	Put	Buy	7	0.00
R186 On 02/02/2017	8.90	Put	Sell	7	0.00
R186 On 03/08/2017	8.85	Put	Sell	7	0.00
R186 On 03/08/2017	8.85	Put	Buy	7	0.00
R186 On 02/02/2017			Buy	9	0.00
R186 On 02/02/2017			Sell	9	0.00
R186 On 04/05/2017			Sell	9	0.00
R186 On 04/05/2017			Buy	9	0.00
R186 On 02/02/2017	8.43	Call	Sell	9	0.00
R186 On 02/02/2017	8.43	Call	Buy	9	0.00
R186 On 02/02/2017	9.40	Put	Sell	9	0.00
R186 On 02/02/2017	9.40	Put	Buy	9	0.00
R186 On 02/02/2017	8.90	Put	Buy	9	0.00
R186 On 02/02/2017	8.90	Put	Sell	9	0.00
R186 On 03/08/2017	9.35	Put	Buy	12	0.00
R186 On 03/08/2017	9.35	Put	Sell	12	0.00

R186 On 03/08/2017	Bond Future	8.85	Put	Sell	12	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	12	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	13	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	13	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	13	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	13	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	13	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	13	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 04/05/2017	Bond Future			Sell	14	0.00
R186 On 04/05/2017	Bond Future			Buy	14	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 04/05/2017	Bond Future			Buy	15	0.00
R186 On 04/05/2017	Bond Future			Sell	15	0.00
R186 On 02/02/2017	Bond Future			Sell	17	0.00
R186 On 02/02/2017	Bond Future			Buy	17	0.00
R186 On 04/05/2017	Bond Future			Buy	17	0.00
R186 On 04/05/2017	Bond Future			Sell	17	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	17	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	17	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	17	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	17	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	20	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	20	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	20	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	20	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	20	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	20	0.00
R186 On 02/02/2017	Bond Future			Sell	22	0.00
R186 On 02/02/2017	Bond Future			Buy	22	0.00
R186 On 04/05/2017	Bond Future			Buy	22	0.00
R186 On 04/05/2017	Bond Future			Sell	22	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	23	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	8.85	Put	Sell	23	0.00
R186 On 03/08/2017	8.85	Put	Buy	23	0.00
R186 On 04/05/2017			Sell	25	0.00
R186 On 04/05/2017			Buy	25	0.00
R186 On 02/02/2017	8.43	Call	Sell	25	0.00
R186 On 02/02/2017	8.43	Call	Buy	25	0.00
R186 On 02/02/2017	9.40	Put	Sell	25	0.00
R186 On 02/02/2017	9.40	Put	Buy	25	0.00
R186 On 02/02/2017	8.90	Put	Buy	25	0.00
R186 On 02/02/2017	8.90	Put	Sell	25	0.00
R186 On 03/08/2017	9.35	Put	Buy	29	0.00
R186 On 03/08/2017	9.35	Put	Sell	29	0.00
R186 On 03/08/2017	8.85	Put	Sell	29	0.00
R186 On 03/08/2017	8.85	Put	Buy	29	0.00
R186 On 02/02/2017	8.43	Call	Sell	33	0.00
R186 On 02/02/2017	8.43	Call	Buy	33	0.00
R186 On 02/02/2017	9.40	Put	Sell	33	0.00
R186 On 02/02/2017	9.40	Put	Buy	33	0.00
R186 On 02/02/2017	8.90	Put	Buy	33	0.00
R186 On 02/02/2017	8.90	Put	Sell	33	0.00
R186 On 02/02/2017			Buy	36	0.00
R186 On 02/02/2017			Sell	36	0.00
R186 On 04/05/2017			Sell	36	0.00
R186 On 04/05/2017			Buy	36	0.00
R186 On 02/02/2017			Buy	38	0.00
R186 On 02/02/2017			Sell	38	0.00
R186 On 04/05/2017			Sell	38	0.00
R186 On 04/05/2017			Buy	38	0.00
R186 On 02/02/2017			Buy	41	0.00
R186 On 02/02/2017			Sell	41	0.00
R186 On 04/05/2017			Sell	41	0.00
R186 On 04/05/2017			Buy	41	0.00
R186 On 02/02/2017	8.43	Call	Sell	41	0.00
R186 On 02/02/2017	8.43	Call	Buy	41	0.00
R186 On 02/02/2017	9.40	Put	Sell	41	0.00
R186 On 02/02/2017	9.40	Put	Buy	41	0.00
R186 On 02/02/2017	8.90	Put	Buy	41	0.00
R186 On 02/02/2017	8.90	Put	Sell	41	0.00
R186 On 02/02/2017			Buy	43	0.00
R186 On 02/02/2017			Sell	43	0.00
R186 On 04/05/2017			Sell	43	0.00
R186 On 04/05/2017			Buy	43	0.00

R186 On 02/02/2017	Bond Future	8.43	Call	Sell	44	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	44	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	44	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	44	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	44	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	44	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	46	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	46	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	46	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	46	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	47	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	47	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	47	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	47	0.00
R186 On 02/02/2017	Bond Future			Sell	50	0.00
R186 On 02/02/2017	Bond Future			Buy	50	0.00
R186 On 04/05/2017	Bond Future			Buy	50	0.00
R186 On 04/05/2017	Bond Future			Sell	50	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	52	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	52	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	52	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	52	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	52	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	52	0.00
R186 On 02/02/2017	Bond Future			Buy	67	0.00
R186 On 02/02/2017	Bond Future			Sell	67	0.00
R186 On 04/05/2017	Bond Future			Sell	67	0.00
R186 On 04/05/2017	Bond Future			Buy	67	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	69	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	69	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	69	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	69	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	70	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	70	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	70	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	70	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	70	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	70	0.00
R186 On 02/02/2017	Bond Future			Sell	71	0.00
R186 On 02/02/2017	Bond Future			Buy	71	0.00
R186 On 04/05/2017	Bond Future			Sell	71	0.00
R186 On 04/05/2017	Bond Future			Buy	71	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	75	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	75	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	75	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	75	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Sell	77	0.00
R186 On 02/02/2017			Buy	77	0.00
R186 On 04/05/2017			Buy	77	0.00
R186 On 04/05/2017			Sell	77	0.00
R186 On 02/02/2017			Sell	86	0.00
R186 On 02/02/2017			Buy	86	0.00
R186 On 04/05/2017			Buy	86	0.00
R186 On 04/05/2017			Sell	86	0.00
R186 On 02/02/2017			Sell	96	0.00
R186 On 02/02/2017			Buy	96	0.00
R186 On 04/05/2017			Buy	96	0.00
R186 On 04/05/2017			Sell	96	0.00
R186 On 03/08/2017	9.35	Put	Buy	96	0.00
R186 On 03/08/2017	9.35	Put	Sell	96	0.00
R186 On 03/08/2017	8.85	Put	Sell	96	0.00
R186 On 03/08/2017	8.85	Put	Buy	96	0.00
R186 On 02/02/2017			Sell	101	0.00
R186 On 02/02/2017			Buy	101	0.00
R186 On 04/05/2017			Sell	101	0.00
R186 On 04/05/2017			Buy	101	0.00
R186 On 02/02/2017	8.43	Call	Sell	125	0.00
R186 On 02/02/2017	8.43	Call	Buy	125	0.00
R186 On 02/02/2017	9.40	Put	Sell	125	0.00
R186 On 02/02/2017	9.40	Put	Buy	125	0.00
R186 On 03/08/2017	9.35	Put	Buy	125	0.00
R186 On 03/08/2017	9.35	Put	Sell	125	0.00
R186 On 02/02/2017	8.90	Put	Buy	125	0.00
R186 On 02/02/2017	8.90	Put	Sell	125	0.00
R186 On 03/08/2017	8.85	Put	Sell	125	0.00
R186 On 03/08/2017	8.85	Put	Buy	125	0.00
R186 On 02/02/2017	8.43	Call	Sell	130	0.00
R186 On 02/02/2017	8.43	Call	Buy	130	0.00
R186 On 02/02/2017	9.40	Put	Sell	130	0.00
R186 On 02/02/2017	9.40	Put	Buy	130	0.00
R186 On 02/02/2017	8.90	Put	Buy	130	0.00
R186 On 02/02/2017	8.90	Put	Sell	130	0.00
R186 On 02/02/2017	8.43	Call	Sell	147	0.00
R186 On 02/02/2017	8.43	Call	Buy	147	0.00
R186 On 02/02/2017	9.40	Put	Sell	147	0.00
R186 On 02/02/2017	9.40	Put	Buy	147	0.00
R186 On 02/02/2017	8.90	Put	Buy	147	0.00
R186 On 02/02/2017	8.90	Put	Sell	147	0.00

R186 On 03/08/2017	Bond Future	9.35	Put	Buy	175	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	175	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	175	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	175	0.00
R186 On 02/02/2017	Bond Future			Sell	350	0.00
R186 On 02/02/2017	Bond Future			Buy	350	0.00
R186 On 04/05/2017	Bond Future			Buy	350	0.00
R186 On 04/05/2017	Bond Future			Sell	350	0.00
R186 On 02/02/2017	Bond Future			Buy	391	0.00
R186 On 02/02/2017	Bond Future			Sell	391	0.00
R186 On 04/05/2017	Bond Future			Sell	391	0.00
R186 On 04/05/2017	Bond Future			Buy	391	0.00
R186 On 02/02/2017	Bond Future			Buy	400	0.00
R186 On 02/02/2017	Bond Future			Sell	400	0.00
R186 On 02/02/2017	Bond Future			Buy	400	0.00
R186 On 02/02/2017	Bond Future			Sell	400	0.00
R186 On 04/05/2017	Bond Future			Sell	400	0.00
R186 On 04/05/2017	Bond Future			Buy	400	0.00
R186 On 04/05/2017	Bond Future			Sell	400	0.00
R186 On 04/05/2017	Bond Future			Buy	400	0.00
R186 On 02/02/2017	Bond Future			Buy	446	0.00
R186 On 02/02/2017	Bond Future			Sell	446	0.00
R186 On 04/05/2017	Bond Future			Sell	446	0.00
R186 On 04/05/2017	Bond Future			Buy	446	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	739	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	739	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	739	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	739	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	739	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	739	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	739	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	739	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	739	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	739	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	739	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	739	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	750	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	750	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	750	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	750	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	750	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	750	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	750	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	750	0.00
R186 On 02/02/2017	Bond Future			Sell	795	0.00
R186 On 02/02/2017	Bond Future			Buy	795	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	795	0.00
R186 On 04/05/2017	Bond Future		Sell	795	0.00
R186 On 04/05/2017	Bond Future		Sell	812	0.00
R186 On 04/05/2017	Bond Future		Buy	812	0.00
<b>R197 Bond Future</b>					
R197 On 04/05/2017	Bond Future		Sell	32	0.00
R197 On 04/05/2017	Bond Future		Buy	32	0.00
R197 On 04/05/2017	Bond Future		Buy	43	0.00
R197 On 04/05/2017	Bond Future		Sell	43	0.00
<b>R2023 Bond Future</b>					
R023 On 02/02/2017	Bond Future		Sell	147	0.00
R023 On 02/02/2017	Bond Future		Buy	147	0.00
R023 On 04/05/2017	Bond Future		Buy	147	0.00
R023 On 04/05/2017	Bond Future		Sell	147	0.00
R023 On 02/02/2017	Bond Future		Buy	211	0.00
R023 On 02/02/2017	Bond Future		Sell	211	0.00
R023 On 04/05/2017	Bond Future		Buy	211	0.00
R023 On 04/05/2017	Bond Future		Sell	211	0.00
R023 On 02/02/2017	Bond Future		Buy	358	0.00
R023 On 02/02/2017	Bond Future		Sell	358	0.00
R023 On 04/05/2017	Bond Future		Buy	358	0.00
R023 On 04/05/2017	Bond Future		Sell	358	0.00
<b>R203 Bond Future</b>					
R203 On 02/02/2017	Bond Future		Sell	12	0.00
R203 On 02/02/2017	Bond Future		Buy	12	0.00
R203 On 04/05/2017	Bond Future		Buy	12	0.00
R203 On 04/05/2017	Bond Future		Sell	12	0.00
R203 On 02/02/2017	Bond Future		Sell	17	0.00
R203 On 02/02/2017	Bond Future		Buy	17	0.00
R203 On 04/05/2017	Bond Future		Sell	17	0.00
R203 On 04/05/2017	Bond Future		Buy	17	0.00
R203 On 02/02/2017	Bond Future		Sell	84	0.00
R203 On 02/02/2017	Bond Future		Buy	84	0.00
R203 On 04/05/2017	Bond Future		Buy	84	0.00
R203 On 04/05/2017	Bond Future		Sell	84	0.00
R203 On 02/02/2017	Bond Future		Sell	95	0.00
R203 On 02/02/2017	Bond Future		Buy	95	0.00
R203 On 04/05/2017	Bond Future		Buy	95	0.00

R203 On 04/05/2017	Bond Future	Sell	95	0.00
R203 On 02/02/2017	Bond Future	Sell	106	0.00
R203 On 02/02/2017	Bond Future	Buy	106	0.00
R203 On 04/05/2017	Bond Future	Buy	106	0.00
R203 On 04/05/2017	Bond Future	Sell	106	0.00
R203 On 02/02/2017	Bond Future	Sell	138	0.00
R203 On 02/02/2017	Bond Future	Buy	138	0.00
R203 On 04/05/2017	Bond Future	Buy	138	0.00
R203 On 04/05/2017	Bond Future	Sell	138	0.00
R203 On 02/02/2017	Bond Future	Sell	177	0.00
R203 On 02/02/2017	Bond Future	Buy	177	0.00
R203 On 04/05/2017	Bond Future	Buy	177	0.00
R203 On 04/05/2017	Bond Future	Sell	177	0.00
R203 On 02/02/2017	Bond Future	Sell	239	0.00
R203 On 02/02/2017	Bond Future	Buy	239	0.00
R203 On 04/05/2017	Bond Future	Buy	239	0.00
R203 On 04/05/2017	Bond Future	Sell	239	0.00
R203 On 02/02/2017	Bond Future	Sell	543	0.00
R203 On 02/02/2017	Bond Future	Buy	543	0.00
R203 On 04/05/2017	Bond Future	Buy	543	0.00
R203 On 04/05/2017	Bond Future	Sell	543	0.00
R203 On 02/02/2017	Bond Future	Sell	1,211	0.00
R203 On 02/02/2017	Bond Future	Buy	1,211	0.00
R203 On 04/05/2017	Bond Future	Buy	1,211	0.00
R203 On 04/05/2017	Bond Future	Sell	1,211	0.00
R203 On 02/02/2017	Bond Future	Buy	2,622	0.00
R203 On 02/02/2017	Bond Future	Sell	2,622	0.00
R203 On 04/05/2017	Bond Future	Sell	2,622	0.00
R203 On 04/05/2017	Bond Future	Buy	2,622	0.00

**R2032 Bond Future**

2032 On 02/02/2017	Bond Future	Buy	42	0.00
2032 On 02/02/2017	Bond Future	Sell	42	0.00
2032 On 02/02/2017	Bond Future	Buy	140	0.00
2032 On 02/02/2017	Bond Future	Sell	140	0.00
2032 On 02/02/2017	Bond Future	Buy	182	0.00
2032 On 02/02/2017	Bond Future	Sell	182	0.00

**R2035 Bond Future**

R035 On 04/05/2017	Bond Future	Sell	30	0.00
R035 On 04/05/2017	Bond Future	Buy	30	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 02/02/2017	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/02/2017			Sell	1	0.00
2037 On 04/05/2017			Sell	1	0.00
2037 On 04/05/2017			Buy	1	0.00
2037 On 03/08/2017			Sell	1	0.00
2037 On 03/08/2017			Buy	1	0.00
2037 On 04/05/2017			Sell	5	0.00
2037 On 04/05/2017			Buy	5	0.00
2037 On 03/08/2017			Sell	10	0.00
2037 On 03/08/2017			Buy	10	0.00
2037 On 03/08/2017			Sell	29	0.00
2037 On 03/08/2017			Buy	29	0.00
2037 On 02/02/2017			Buy	40	0.00
2037 On 02/02/2017			Sell	40	0.00
2037 On 04/05/2017			Sell	78	0.00
2037 On 04/05/2017			Buy	78	0.00
2037 On 04/05/2017			Sell	85	0.00
2037 On 04/05/2017			Buy	85	0.00
2037 On 04/05/2017			Sell	101	0.00
2037 On 04/05/2017			Buy	101	0.00
2037 On 02/02/2017			Buy	110	0.00
2037 On 02/02/2017			Sell	110	0.00
2037 On 02/02/2017			Buy	110	0.00
2037 On 02/02/2017			Sell	110	0.00
2037 On 02/02/2017			Buy	120	0.00
2037 On 02/02/2017			Sell	120	0.00
2037 On 03/08/2017			Sell	120	0.00
2037 On 03/08/2017			Buy	120	0.00
2037 On 03/08/2017			Buy	160	0.00
2037 On 03/08/2017			Sell	160	0.00
2037 On 04/05/2017			Buy	270	0.00
2037 On 04/05/2017			Sell	270	0.00
2037 On 02/02/2017			Sell	380	0.00
2037 On 02/02/2017			Buy	380	0.00

**R204 Bond Future**

R204 On 04/05/2017			Sell	92	0.00
R204 On 04/05/2017			Buy	92	0.00
R204 On 04/05/2017			Sell	92	0.00
R204 On 04/05/2017			Buy	92	0.00
R204 On 02/02/2017			Sell	120	0.00
R204 On 02/02/2017			Buy	120	0.00
R204 On 04/05/2017			Buy	120	0.00

R204 On 04/05/2017	Bond Future	Sell	120	0.00
R204 On 02/02/2017	Bond Future	Sell	200	0.00
R204 On 02/02/2017	Bond Future	Buy	200	0.00
R204 On 04/05/2017	Bond Future	Buy	200	0.00
R204 On 04/05/2017	Bond Future	Sell	200	0.00
R204 On 02/02/2017	Bond Future	Sell	350	0.00
R204 On 02/02/2017	Bond Future	Buy	350	0.00
R204 On 04/05/2017	Bond Future	Buy	350	0.00
R204 On 04/05/2017	Bond Future	Sell	350	0.00
R204 On 04/05/2017	Bond Future	Sell	736	0.00
R204 On 04/05/2017	Bond Future	Buy	736	0.00
R204 On 02/02/2017	Bond Future	Sell	791	0.00
R204 On 02/02/2017	Bond Future	Buy	791	0.00
R204 On 04/05/2017	Bond Future	Buy	791	0.00
R204 On 04/05/2017	Bond Future	Sell	791	0.00
R204 On 02/02/2017	Bond Future	Buy	1,461	0.00
R204 On 02/02/2017	Bond Future	Sell	1,461	0.00
R204 On 04/05/2017	Bond Future	Sell	1,461	0.00
R204 On 04/05/2017	Bond Future	Buy	1,461	0.00

**R207 Bond Future**

R207 On 04/05/2017	Bond Future	Sell	175	0.00
R207 On 04/05/2017	Bond Future	Buy	175	0.00

**R208 Bond Futures**

R208 On 02/02/2017	Bond Future	Sell	6	0.00
R208 On 02/02/2017	Bond Future	Buy	6	0.00
R208 On 02/02/2017	Bond Future	Buy	6	0.00
R208 On 02/02/2017	Bond Future	Sell	6	0.00
R208 On 04/05/2017	Bond Future	Buy	6	0.00
R208 On 04/05/2017	Bond Future	Sell	6	0.00
R208 On 04/05/2017	Bond Future	Sell	6	0.00
R208 On 04/05/2017	Bond Future	Buy	6	0.00
R208 On 02/02/2017	Bond Future	Sell	18	0.00
R208 On 02/02/2017	Bond Future	Buy	18	0.00
R208 On 04/05/2017	Bond Future	Buy	18	0.00
R208 On 04/05/2017	Bond Future	Sell	18	0.00
R208 On 02/02/2017	Bond Future	Sell	50	0.00
R208 On 02/02/2017	Bond Future	Buy	50	0.00
R208 On 04/05/2017	Bond Future	Buy	50	0.00
R208 On 04/05/2017	Bond Future	Sell	50	0.00
R208 On 02/02/2017	Bond Future	Sell	85	0.00
R208 On 02/02/2017	Bond Future	Buy	85	0.00
R208 On 04/05/2017	Bond Future	Buy	85	0.00
R208 On 04/05/2017	Bond Future	Sell	85	0.00
R208 On 02/02/2017	Bond Future	Sell	117	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 02/02/2017	Bond Future		Buy	117	0.00
R208 On 04/05/2017	Bond Future		Buy	117	0.00
R208 On 04/05/2017	Bond Future		Sell	117	0.00
R208 On 02/02/2017	Bond Future		Sell	130	0.00
R208 On 02/02/2017	Bond Future		Buy	130	0.00
R208 On 04/05/2017	Bond Future		Buy	130	0.00
R208 On 04/05/2017	Bond Future		Sell	130	0.00
R208 On 02/02/2017	Bond Future		Sell	159	0.00
R208 On 02/02/2017	Bond Future		Buy	159	0.00
R208 On 04/05/2017	Bond Future		Buy	159	0.00
R208 On 04/05/2017	Bond Future		Sell	159	0.00
R208 On 02/02/2017	Bond Future		Sell	488	0.00
R208 On 02/02/2017	Bond Future		Buy	488	0.00
R208 On 04/05/2017	Bond Future		Buy	488	0.00
R208 On 04/05/2017	Bond Future		Sell	488	0.00
R208 On 02/02/2017	Bond Future		Sell	762	0.00
R208 On 02/02/2017	Bond Future		Buy	762	0.00
R208 On 04/05/2017	Bond Future		Sell	762	0.00
R208 On 04/05/2017	Bond Future		Buy	762	0.00
R208 On 02/02/2017	Bond Future		Buy	1,809	0.00
R208 On 02/02/2017	Bond Future		Sell	1,809	0.00
R208 On 04/05/2017	Bond Future		Sell	1,809	0.00
R208 On 04/05/2017	Bond Future		Buy	1,809	0.00

**R209 Bond Future**

R209 On 04/05/2017	Bond Future		Sell	14	0.00
R209 On 04/05/2017	Bond Future		Buy	14	0.00
R209 On 04/05/2017	Bond Future		Buy	14	0.00
R209 On 04/05/2017	Bond Future		Sell	14	0.00
R209 On 02/02/2017	Bond Future		Sell	144	0.00
R209 On 02/02/2017	Bond Future		Buy	144	0.00
R209 On 04/05/2017	Bond Future		Sell	144	0.00
R209 On 04/05/2017	Bond Future		Buy	144	0.00
R209 On 04/05/2017	Bond Future		Sell	418	0.00
R209 On 04/05/2017	Bond Future		Buy	418	0.00

**R210 Bond Future**

R210 On 04/05/2017	Bond Future		Sell	32	0.00
R210 On 04/05/2017	Bond Future		Buy	32	0.00

**R213 Bond Future**

R213 On 04/05/2017	Bond Future	Buy	17	0.00
R213 On 04/05/2017	Bond Future	Sell	17	0.00
R213 On 04/05/2017	Bond Future	Buy	20	0.00
R213 On 04/05/2017	Bond Future	Sell	20	0.00
R213 On 04/05/2017	Bond Future	Buy	55	0.00
R213 On 04/05/2017	Bond Future	Sell	55	0.00
R213 On 04/05/2017	Bond Future	Buy	68	0.00
R213 On 04/05/2017	Bond Future	Sell	68	0.00
R213 On 04/05/2017	Bond Future	Buy	81	0.00
R213 On 04/05/2017	Bond Future	Sell	81	0.00
R213 On 02/02/2017	Bond Future	Buy	113	0.00
R213 On 02/02/2017	Bond Future	Sell	113	0.00
R213 On 02/02/2017	Bond Future	Sell	113	0.00
R213 On 02/02/2017	Bond Future	Buy	113	0.00
R213 On 04/05/2017	Bond Future	Sell	113	0.00
R213 On 04/05/2017	Bond Future	Buy	113	0.00
R213 On 04/05/2017	Bond Future	Buy	113	0.00
R213 On 04/05/2017	Bond Future	Sell	113	0.00
R213 On 04/05/2017	Bond Future	Buy	128	0.00
R213 On 04/05/2017	Bond Future	Sell	128	0.00
R213 On 04/05/2017	Bond Future	Buy	171	0.00
R213 On 04/05/2017	Bond Future	Sell	171	0.00
R213 On 04/05/2017	Bond Future	Sell	364	0.00
R213 On 04/05/2017	Bond Future	Buy	364	0.00
R213 On 04/05/2017	Bond Future	Buy	1,710	0.00
R213 On 04/05/2017	Bond Future	Sell	1,710	0.00
R213 On 04/05/2017	Bond Future	Sell	2,250	0.00
R213 On 04/05/2017	Bond Future	Buy	2,250	0.00

**R214 Bond Future**

R214 On 04/05/2017	Bond Future	Sell	205	0.00
R214 On 04/05/2017	Bond Future	Buy	205	0.00

**Grand Total for Daily Detailed Turnover: 57,775 0.00**