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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/04/2017

TO DATE : 28/04/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 03/08/2017	Bond Future		Sell	250	0.00
2046 On 03/08/2017	Bond Future		Buy	250	0.00
New Inflation Linked Index					
IGOV On 04/05/2017	Index Future		Sell	108	0.00
IGOV On 04/05/2017	Index Future		Buy	108	0.00
IGOV On 03/08/2017	Index Future		Buy	108	0.00
IGOV On 03/08/2017	Index Future		Sell	108	0.00
R186 Bond Future					
R186 On 04/05/2017	Bond Future		Buy	100	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 04/05/2017	Bond Future		Sell	100	0.00

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

R2023 Bond Future

R023 On 04/05/2017	Bond Future	Buy	20	0.00
R023 On 04/05/2017	Bond Future	Sell	20	0.00

R203 Bond Future

R203 On 04/05/2017	Bond Future	Sell	189	0.00
R203 On 04/05/2017	Bond Future	Buy	189	0.00
R203 On 04/05/2017	Bond Future	Sell	200	0.00
R203 On 04/05/2017	Bond Future	Buy	200	0.00
R203 On 04/05/2017	Bond Future	Sell	677	0.00
R203 On 04/05/2017	Bond Future	Buy	677	0.00
R203 On 04/05/2017	Bond Future	Sell	1,176	0.00
R203 On 04/05/2017	Bond Future	Buy	1,176	0.00
R203 On 04/05/2017	Bond Future	Sell	2,242	0.00
R203 On 04/05/2017	Bond Future	Buy	2,242	0.00

R2037 Bond Future

2037 On 03/08/2017	Bond Future	Sell	3	0.00
2037 On 03/08/2017	Bond Future	Buy	3	0.00
2037 On 04/05/2017	Bond Future	Buy	11	0.00
2037 On 04/05/2017	Bond Future	Sell	11	0.00
2037 On 03/08/2017	Bond Future	Sell	13	0.00
2037 On 03/08/2017	Bond Future	Buy	13	0.00
2037 On 03/08/2017	Bond Future	Sell	15	0.00
2037 On 03/08/2017	Bond Future	Buy	15	0.00
2037 On 04/05/2017	Bond Future	Buy	17	0.00
2037 On 04/05/2017	Bond Future	Sell	17	0.00
2037 On 04/05/2017	Bond Future	Buy	22	0.00
2037 On 04/05/2017	Bond Future	Sell	22	0.00
2037 On 03/08/2017	Bond Future	Sell	28	0.00
2037 On 03/08/2017	Bond Future	Buy	28	0.00
2037 On 03/08/2017	Bond Future	Sell	31	0.00
2037 On 03/08/2017	Bond Future	Buy	31	0.00
2037 On 04/05/2017	Bond Future	Buy	37	0.00
2037 On 04/05/2017	Bond Future	Sell	37	0.00
2037 On 03/08/2017	Bond Future	Sell	42	0.00
2037 On 03/08/2017	Bond Future	Buy	42	0.00
2037 On 04/05/2017	Bond Future	Buy	51	0.00
2037 On 04/05/2017	Bond Future	Sell	51	0.00
2037 On 04/05/2017	Bond Future	Buy	54	0.00
2037 On 04/05/2017	Bond Future	Sell	54	0.00
2037 On 03/08/2017	Bond Future	Sell	54	0.00
2037 On 03/08/2017	Bond Future	Buy	54	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2017	Bond Future		Buy	60	0.00
2037 On 04/05/2017	Bond Future		Sell	60	0.00
2037 On 03/08/2017	Bond Future		Sell	60	0.00
2037 On 03/08/2017	Bond Future		Buy	60	0.00
2037 On 04/05/2017	Bond Future		Buy	85	0.00
2037 On 04/05/2017	Bond Future		Sell	85	0.00
2037 On 03/08/2017	Bond Future		Sell	85	0.00
2037 On 03/08/2017	Bond Future		Buy	85	0.00
2037 On 03/08/2017	Bond Future		Sell	86	0.00
2037 On 03/08/2017	Bond Future		Buy	86	0.00
2037 On 04/05/2017	Bond Future		Buy	122	0.00
2037 On 04/05/2017	Bond Future		Sell	122	0.00
2037 On 03/08/2017	Bond Future		Sell	126	0.00
2037 On 03/08/2017	Bond Future		Buy	126	0.00
2037 On 03/08/2017	Bond Future		Sell	128	0.00
2037 On 03/08/2017	Bond Future		Buy	128	0.00
2037 On 04/05/2017	Bond Future		Buy	150	0.00
2037 On 04/05/2017	Bond Future		Sell	150	0.00
2037 On 03/08/2017	Bond Future		Sell	176	0.00
2037 On 03/08/2017	Bond Future		Buy	176	0.00
2037 On 04/05/2017	Bond Future		Buy	180	0.00
2037 On 04/05/2017	Bond Future		Sell	180	0.00
2037 On 04/05/2017	Bond Future		Buy	181	0.00
2037 On 04/05/2017	Bond Future		Sell	181	0.00
2037 On 03/08/2017	Bond Future		Sell	181	0.00
2037 On 03/08/2017	Bond Future		Buy	181	0.00
2037 On 04/05/2017	Bond Future		Buy	195	0.00
2037 On 04/05/2017	Bond Future		Sell	195	0.00
2037 On 04/05/2017	Bond Future		Buy	251	0.00
2037 On 04/05/2017	Bond Future		Sell	251	0.00
2037 On 03/08/2017	Bond Future		Sell	251	0.00
2037 On 03/08/2017	Bond Future		Buy	251	0.00
2037 On 03/08/2017	Bond Future		Sell	258	0.00
2037 On 03/08/2017	Bond Future		Buy	258	0.00
2037 On 03/08/2017	Bond Future		Sell	271	0.00
2037 On 03/08/2017	Bond Future		Buy	271	0.00
2037 On 03/08/2017	Bond Future		Sell	286	0.00
2037 On 03/08/2017	Bond Future		Buy	286	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	360	0.00
2037 On 04/05/2017	Bond Future	Sell	360	0.00
2037 On 04/05/2017	Bond Future	Buy	373	0.00
2037 On 04/05/2017	Bond Future	Sell	373	0.00
2037 On 04/05/2017	Bond Future	Buy	397	0.00
2037 On 04/05/2017	Bond Future	Sell	397	0.00
2037 On 04/05/2017	Bond Future	Buy	457	0.00
2037 On 04/05/2017	Bond Future	Sell	457	0.00
2037 On 03/08/2017	Bond Future	Sell	457	0.00
2037 On 03/08/2017	Bond Future	Buy	457	0.00
2037 On 03/08/2017	Bond Future	Sell	586	0.00
2037 On 03/08/2017	Bond Future	Buy	586	0.00
2037 On 03/08/2017	Bond Future	Sell	598	0.00
2037 On 03/08/2017	Bond Future	Buy	598	0.00
2037 On 04/05/2017	Bond Future	Buy	687	0.00
2037 On 04/05/2017	Bond Future	Sell	687	0.00
2037 On 03/08/2017	Bond Future	Sell	687	0.00
2037 On 03/08/2017	Bond Future	Buy	687	0.00
2037 On 04/05/2017	Bond Future	Buy	728	0.00
2037 On 04/05/2017	Bond Future	Sell	728	0.00
2037 On 04/05/2017	Bond Future	Buy	750	0.00
2037 On 04/05/2017	Bond Future	Sell	750	0.00
2037 On 03/08/2017	Bond Future	Sell	750	0.00
2037 On 03/08/2017	Bond Future	Buy	750	0.00
2037 On 04/05/2017	Bond Future	Buy	774	0.00
2037 On 04/05/2017	Bond Future	Sell	774	0.00
2037 On 04/05/2017	Bond Future	Buy	1,350	0.00
2037 On 04/05/2017	Bond Future	Sell	1,350	0.00
2037 On 03/08/2017	Bond Future	Sell	1,350	0.00
2037 On 03/08/2017	Bond Future	Buy	1,350	0.00
2037 On 04/05/2017	Bond Future	Buy	1,950	0.00
2037 On 04/05/2017	Bond Future	Sell	1,950	0.00
2037 On 04/05/2017	Bond Future	Sell	3,790	0.00
2037 On 04/05/2017	Bond Future	Buy	3,790	0.00
2037 On 03/08/2017	Bond Future	Sell	3,790	0.00
2037 On 03/08/2017	Bond Future	Buy	3,790	0.00
2037 On 04/05/2017	Bond Future	Buy	4,264	0.00
2037 On 04/05/2017	Bond Future	Sell	4,264	0.00
2037 On 03/08/2017	Bond Future	Sell	4,264	0.00
2037 On 03/08/2017	Bond Future	Buy	4,264	0.00
2037 On 03/08/2017	Bond Future	Buy	14,576	0.00
2037 On 03/08/2017	Bond Future	Sell	14,576	0.00
2037 On 04/05/2017	Bond Future	Buy	17,296	0.00
2037 On 04/05/2017	Bond Future	Sell	17,296	0.00

R204 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 04/05/2017	Bond Future		Sell	2	0.00
R204 On 04/05/2017	Bond Future		Buy	2	0.00
R204 On 03/08/2017	Bond Future		Buy	2	0.00
R204 On 03/08/2017	Bond Future		Sell	2	0.00
R204 On 03/08/2017	Bond Future		Buy	5	0.00
R204 On 03/08/2017	Bond Future		Sell	5	0.00
R204 On 04/05/2017	Bond Future		Sell	7	0.00
R204 On 04/05/2017	Bond Future		Buy	7	0.00
R204 On 03/08/2017	Bond Future		Buy	7	0.00
R204 On 03/08/2017	Bond Future		Sell	7	0.00
R204 On 03/08/2017	Bond Future		Buy	18	0.00
R204 On 03/08/2017	Bond Future		Sell	18	0.00
R204 On 03/08/2017	Bond Future		Sell	21	0.00
R204 On 03/08/2017	Bond Future		Buy	21	0.00
R204 On 03/08/2017	Bond Future		Buy	22	0.00
R204 On 03/08/2017	Bond Future		Sell	22	0.00
R204 On 04/05/2017	Bond Future		Sell	26	0.00
R204 On 04/05/2017	Bond Future		Buy	26	0.00
R204 On 04/05/2017	Bond Future		Buy	36	0.00
R204 On 04/05/2017	Bond Future		Sell	36	0.00
R204 On 03/08/2017	Bond Future		Buy	38	0.00
R204 On 03/08/2017	Bond Future		Sell	38	0.00
R204 On 04/05/2017	Bond Future		Sell	39	0.00
R204 On 04/05/2017	Bond Future		Buy	39	0.00
R204 On 04/05/2017	Bond Future		Sell	52	0.00
R204 On 04/05/2017	Bond Future		Buy	52	0.00
R204 On 03/08/2017	Bond Future		Buy	52	0.00
R204 On 03/08/2017	Bond Future		Sell	52	0.00
R204 On 04/05/2017	Bond Future		Sell	57	0.00
R204 On 04/05/2017	Bond Future		Buy	57	0.00
R204 On 04/05/2017	Bond Future		Sell	105	0.00
R204 On 04/05/2017	Bond Future		Buy	105	0.00
R204 On 03/08/2017	Bond Future		Buy	105	0.00
R204 On 03/08/2017	Bond Future		Sell	105	0.00
R204 On 03/08/2017	Bond Future		Sell	107	0.00
R204 On 03/08/2017	Bond Future		Buy	107	0.00
R204 On 04/05/2017	Bond Future		Sell	121	0.00
R204 On 04/05/2017	Bond Future		Buy	121	0.00
R204 On 03/08/2017	Bond Future		Buy	131	0.00
R204 On 03/08/2017	Bond Future		Sell	131	0.00
R204 On 04/05/2017	Bond Future		Sell	166	0.00
R204 On 04/05/2017	Bond Future		Buy	166	0.00

R204 On 03/08/2017	Bond Future	Buy	166	0.00
R204 On 03/08/2017	Bond Future	Sell	166	0.00
R204 On 04/05/2017	Bond Future	Sell	199	0.00
R204 On 04/05/2017	Bond Future	Buy	199	0.00
R204 On 04/05/2017	Bond Future	Sell	216	0.00
R204 On 04/05/2017	Bond Future	Buy	216	0.00
R204 On 04/05/2017	Bond Future	Buy	227	0.00
R204 On 04/05/2017	Bond Future	Sell	227	0.00
R204 On 03/08/2017	Bond Future	Buy	265	0.00
R204 On 03/08/2017	Bond Future	Sell	265	0.00
R204 On 04/05/2017	Bond Future	Buy	278	0.00
R204 On 04/05/2017	Bond Future	Sell	278	0.00
R204 On 04/05/2017	Bond Future	Buy	278	0.00
R204 On 04/05/2017	Bond Future	Sell	278	0.00
R204 On 03/08/2017	Bond Future	Sell	278	0.00
R204 On 03/08/2017	Bond Future	Buy	278	0.00
R204 On 03/08/2017	Bond Future	Buy	312	0.00
R204 On 03/08/2017	Bond Future	Sell	312	0.00
R204 On 04/05/2017	Bond Future	Sell	320	0.00
R204 On 04/05/2017	Bond Future	Buy	320	0.00
R204 On 04/05/2017	Bond Future	Sell	320	0.00
R204 On 04/05/2017	Bond Future	Buy	320	0.00
R204 On 04/05/2017	Bond Future	Sell	361	0.00
R204 On 04/05/2017	Bond Future	Buy	361	0.00
R204 On 03/08/2017	Bond Future	Sell	361	0.00
R204 On 03/08/2017	Bond Future	Buy	361	0.00
R204 On 04/05/2017	Bond Future	Sell	464	0.00
R204 On 04/05/2017	Bond Future	Buy	464	0.00
R204 On 03/08/2017	Bond Future	Sell	630	0.00
R204 On 03/08/2017	Bond Future	Buy	630	0.00
R204 On 04/05/2017	Bond Future	Sell	649	0.00
R204 On 04/05/2017	Bond Future	Buy	649	0.00
R204 On 03/08/2017	Bond Future	Buy	649	0.00
R204 On 03/08/2017	Bond Future	Sell	649	0.00
R204 On 03/08/2017	Bond Future	Sell	657	0.00
R204 On 03/08/2017	Bond Future	Buy	657	0.00
R204 On 04/05/2017	Bond Future	Sell	695	0.00
R204 On 04/05/2017	Bond Future	Buy	695	0.00
R204 On 04/05/2017	Bond Future	Sell	819	0.00
R204 On 04/05/2017	Bond Future	Buy	819	0.00
R204 On 04/05/2017	Bond Future	Sell	1,064	0.00
R204 On 04/05/2017	Bond Future	Buy	1,064	0.00
R204 On 03/08/2017	Bond Future	Buy	1,064	0.00
R204 On 03/08/2017	Bond Future	Sell	1,064	0.00
R204 On 04/05/2017	Bond Future	Sell	1,110	0.00
R204 On 04/05/2017	Bond Future	Buy	1,110	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/08/2017	Bond Future		Buy	1,110	0.00
R204 On 03/08/2017	Bond Future		Sell	1,110	0.00
R204 On 03/08/2017	Bond Future		Buy	1,146	0.00
R204 On 03/08/2017	Bond Future		Sell	1,146	0.00
R204 On 04/05/2017	Bond Future		Sell	1,159	0.00
R204 On 04/05/2017	Bond Future		Buy	1,159	0.00
R204 On 03/08/2017	Bond Future		Buy	1,159	0.00
R204 On 03/08/2017	Bond Future		Sell	1,159	0.00
R204 On 03/08/2017	Bond Future		Buy	1,693	0.00
R204 On 03/08/2017	Bond Future		Sell	1,693	0.00
R204 On 04/05/2017	Bond Future		Sell	1,802	0.00
R204 On 04/05/2017	Bond Future		Buy	1,802	0.00
R204 On 04/05/2017	Bond Future		Sell	2,967	0.00
R204 On 04/05/2017	Bond Future		Buy	2,967	0.00
R204 On 03/08/2017	Bond Future		Buy	2,967	0.00
R204 On 03/08/2017	Bond Future		Sell	2,967	0.00
R204 On 04/05/2017	Bond Future		Sell	5,921	0.00
R204 On 04/05/2017	Bond Future		Buy	5,921	0.00
R204 On 03/08/2017	Bond Future		Buy	5,921	0.00
R204 On 03/08/2017	Bond Future		Sell	5,921	0.00
R204 On 03/08/2017	Bond Future		Buy	15,500	0.00
R204 On 03/08/2017	Bond Future		Sell	15,500	0.00
R204 On 04/05/2017	Bond Future		Sell	17,182	0.00
R204 On 04/05/2017	Bond Future		Buy	17,182	0.00

R2048 Bond Future

R248 On 04/05/2017	Bond Future		Buy	2	0.00
R248 On 04/05/2017	Bond Future		Sell	2	0.00
R248 On 04/05/2017	Bond Future		Sell	6	0.00
R248 On 04/05/2017	Bond Future		Buy	6	0.00
R248 On 03/08/2017	Bond Future		Buy	6	0.00
R248 On 03/08/2017	Bond Future		Sell	6	0.00
R248 On 04/05/2017	Bond Future		Buy	10	0.00
R248 On 04/05/2017	Bond Future		Sell	10	0.00
R248 On 03/08/2017	Bond Future		Sell	10	0.00
R248 On 03/08/2017	Bond Future		Buy	10	0.00
R248 On 04/05/2017	Bond Future		Sell	40	0.00
R248 On 04/05/2017	Bond Future		Buy	40	0.00
R248 On 03/08/2017	Bond Future		Buy	40	0.00
R248 On 03/08/2017	Bond Future		Sell	40	0.00
R248 On 04/05/2017	Bond Future		Sell	44	0.00
R248 On 04/05/2017	Bond Future		Buy	44	0.00

R248 On 03/08/2017	Bond Future	Buy	44	0.00
R248 On 03/08/2017	Bond Future	Sell	44	0.00
R248 On 04/05/2017	Bond Future	Sell	58	0.00
R248 On 04/05/2017	Bond Future	Buy	58	0.00
R248 On 03/08/2017	Bond Future	Buy	58	0.00
R248 On 03/08/2017	Bond Future	Sell	58	0.00
R248 On 04/05/2017	Bond Future	Sell	64	0.00
R248 On 04/05/2017	Bond Future	Buy	64	0.00
R248 On 04/05/2017	Bond Future	Sell	65	0.00
R248 On 04/05/2017	Bond Future	Buy	65	0.00
R248 On 03/08/2017	Bond Future	Buy	65	0.00
R248 On 03/08/2017	Bond Future	Sell	65	0.00
R248 On 04/05/2017	Bond Future	Sell	68	0.00
R248 On 04/05/2017	Bond Future	Buy	68	0.00
R248 On 03/08/2017	Bond Future	Buy	68	0.00
R248 On 03/08/2017	Bond Future	Sell	68	0.00
R248 On 04/05/2017	Bond Future	Sell	71	0.00
R248 On 04/05/2017	Bond Future	Buy	71	0.00
R248 On 03/08/2017	Bond Future	Buy	71	0.00
R248 On 03/08/2017	Bond Future	Sell	71	0.00
R248 On 03/08/2017	Bond Future	Sell	80	0.00
R248 On 03/08/2017	Bond Future	Buy	80	0.00
R248 On 03/08/2017	Bond Future	Sell	123	0.00
R248 On 03/08/2017	Bond Future	Buy	123	0.00
R248 On 04/05/2017	Bond Future	Sell	147	0.00
R248 On 04/05/2017	Bond Future	Buy	147	0.00
R248 On 03/08/2017	Bond Future	Buy	147	0.00
R248 On 03/08/2017	Bond Future	Sell	147	0.00
R248 On 03/08/2017	Bond Future	Buy	154	0.00
R248 On 03/08/2017	Bond Future	Sell	154	0.00
R248 On 04/05/2017	Bond Future	Sell	178	0.00
R248 On 04/05/2017	Bond Future	Buy	178	0.00
R248 On 04/05/2017	Bond Future	Sell	199	0.00
R248 On 04/05/2017	Bond Future	Buy	199	0.00
R248 On 03/08/2017	Bond Future	Buy	199	0.00
R248 On 03/08/2017	Bond Future	Sell	199	0.00
R248 On 04/05/2017	Bond Future	Sell	205	0.00
R248 On 04/05/2017	Bond Future	Buy	205	0.00
R248 On 03/08/2017	Bond Future	Sell	225	0.00
R248 On 03/08/2017	Bond Future	Buy	225	0.00
R248 On 04/05/2017	Bond Future	Buy	242	0.00
R248 On 04/05/2017	Bond Future	Sell	242	0.00
R248 On 03/08/2017	Bond Future	Sell	296	0.00
R248 On 03/08/2017	Bond Future	Buy	296	0.00
R248 On 04/05/2017	Bond Future	Sell	368	0.00
R248 On 04/05/2017	Bond Future	Buy	368	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/08/2017	Bond Future		Buy	368	0.00
R248 On 03/08/2017	Bond Future		Sell	368	0.00
R248 On 03/08/2017	Bond Future		Buy	426	0.00
R248 On 03/08/2017	Bond Future		Sell	426	0.00
R248 On 04/05/2017	Bond Future		Sell	428	0.00
R248 On 04/05/2017	Bond Future		Buy	428	0.00
R248 On 04/05/2017	Bond Future		Buy	428	0.00
R248 On 04/05/2017	Bond Future		Sell	428	0.00
R248 On 03/08/2017	Bond Future		Buy	428	0.00
R248 On 03/08/2017	Bond Future		Sell	428	0.00
R248 On 03/08/2017	Bond Future		Sell	443	0.00
R248 On 03/08/2017	Bond Future		Buy	443	0.00
R248 On 03/08/2017	Bond Future		Sell	444	0.00
R248 On 03/08/2017	Bond Future		Buy	444	0.00
R248 On 04/05/2017	Bond Future		Sell	461	0.00
R248 On 04/05/2017	Bond Future		Buy	461	0.00
R248 On 03/08/2017	Bond Future		Buy	461	0.00
R248 On 03/08/2017	Bond Future		Sell	461	0.00
R248 On 04/05/2017	Bond Future		Buy	468	0.00
R248 On 04/05/2017	Bond Future		Sell	468	0.00
R248 On 04/05/2017	Bond Future		Buy	596	0.00
R248 On 04/05/2017	Bond Future		Sell	596	0.00
R248 On 04/05/2017	Bond Future		Sell	677	0.00
R248 On 04/05/2017	Bond Future		Buy	677	0.00
R248 On 03/08/2017	Bond Future		Buy	677	0.00
R248 On 03/08/2017	Bond Future		Sell	677	0.00
R248 On 04/05/2017	Bond Future		Sell	758	0.00
R248 On 04/05/2017	Bond Future		Buy	758	0.00
R248 On 03/08/2017	Bond Future		Buy	915	0.00
R248 On 03/08/2017	Bond Future		Sell	915	0.00
R248 On 04/05/2017	Bond Future		Sell	1,354	0.00
R248 On 04/05/2017	Bond Future		Buy	1,354	0.00
R248 On 03/08/2017	Bond Future		Sell	1,438	0.00
R248 On 03/08/2017	Bond Future		Buy	1,438	0.00
R248 On 04/05/2017	Bond Future		Buy	1,488	0.00
R248 On 04/05/2017	Bond Future		Sell	1,488	0.00
R248 On 03/08/2017	Bond Future		Sell	1,575	0.00
R248 On 03/08/2017	Bond Future		Buy	1,575	0.00
R248 On 03/08/2017	Bond Future		Buy	1,802	0.00
R248 On 03/08/2017	Bond Future		Sell	1,802	0.00
R248 On 04/05/2017	Bond Future		Buy	1,825	0.00
R248 On 04/05/2017	Bond Future		Sell	1,825	0.00

R248 On 03/08/2017	Bond Future	Sell	3,061	0.00
R248 On 03/08/2017	Bond Future	Buy	3,061	0.00
R248 On 04/05/2017	Bond Future	Buy	3,161	0.00
R248 On 04/05/2017	Bond Future	Sell	3,161	0.00
R248 On 04/05/2017	Bond Future	Buy	5,191	0.00
R248 On 04/05/2017	Bond Future	Sell	5,191	0.00
R248 On 03/08/2017	Bond Future	Buy	6,154	0.00
R248 On 03/08/2017	Bond Future	Sell	6,154	0.00
R248 On 03/08/2017	Bond Future	Sell	6,263	0.00
R248 On 03/08/2017	Bond Future	Buy	6,263	0.00
R248 On 04/05/2017	Bond Future	Buy	7,213	0.00
R248 On 04/05/2017	Bond Future	Sell	7,213	0.00
R248 On 03/08/2017	Bond Future	Sell	19,274	0.00
R248 On 03/08/2017	Bond Future	Buy	19,274	0.00
R248 On 04/05/2017	Bond Future	Buy	20,274	0.00
R248 On 04/05/2017	Bond Future	Sell	20,274	0.00
R248 On 03/08/2017	Bond Future	Buy	33,007	0.00
R248 On 03/08/2017	Bond Future	Sell	33,007	0.00
R248 On 04/05/2017	Bond Future	Buy	35,707	0.00
R248 On 04/05/2017	Bond Future	Sell	35,707	0.00

R207 Bond Future

R207 On 04/05/2017	Bond Future	Sell	253	0.00
R207 On 04/05/2017	Bond Future	Buy	253	0.00
R207 On 04/05/2017	Bond Future	Sell	253	0.00
R207 On 04/05/2017	Bond Future	Buy	253	0.00

R208 Bond Futures

R208 On 04/05/2017	Bond Future	Buy	2	0.00
R208 On 04/05/2017	Bond Future	Sell	2	0.00
R208 On 03/08/2017	Bond Future	Sell	6	0.00
R208 On 03/08/2017	Bond Future	Buy	6	0.00
R208 On 04/05/2017	Bond Future	Sell	14	0.00
R208 On 04/05/2017	Bond Future	Buy	14	0.00
R208 On 03/08/2017	Bond Future	Buy	14	0.00
R208 On 03/08/2017	Bond Future	Sell	14	0.00
R208 On 03/08/2017	Bond Future	Buy	16	0.00
R208 On 03/08/2017	Bond Future	Sell	16	0.00
R208 On 04/05/2017	Bond Future	Buy	24	0.00
R208 On 04/05/2017	Bond Future	Sell	24	0.00
R208 On 04/05/2017	Bond Future	Buy	42	0.00
R208 On 04/05/2017	Bond Future	Sell	42	0.00
R208 On 03/08/2017	Bond Future	Sell	42	0.00
R208 On 03/08/2017	Bond Future	Buy	42	0.00
R208 On 03/08/2017	Bond Future	Sell	61	0.00
R208 On 03/08/2017	Bond Future	Buy	61	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 04/05/2017	Bond Future		Sell	68	0.00
R208 On 04/05/2017	Bond Future		Buy	68	0.00
R208 On 04/05/2017	Bond Future		Buy	70	0.00
R208 On 04/05/2017	Bond Future		Sell	70	0.00
R208 On 03/08/2017	Bond Future		Sell	70	0.00
R208 On 03/08/2017	Bond Future		Buy	70	0.00
R208 On 03/08/2017	Bond Future		Sell	95	0.00
R208 On 03/08/2017	Bond Future		Buy	95	0.00
R208 On 04/05/2017	Bond Future		Buy	98	0.00
R208 On 04/05/2017	Bond Future		Sell	98	0.00
R208 On 03/08/2017	Bond Future		Sell	99	0.00
R208 On 03/08/2017	Bond Future		Buy	99	0.00
R208 On 04/05/2017	Bond Future		Buy	100	0.00
R208 On 04/05/2017	Bond Future		Sell	100	0.00
R208 On 04/05/2017	Bond Future		Buy	100	0.00
R208 On 04/05/2017	Bond Future		Sell	100	0.00
R208 On 04/05/2017	Bond Future		Sell	105	0.00
R208 On 04/05/2017	Bond Future		Buy	105	0.00
R208 On 04/05/2017	Bond Future		Buy	123	0.00
R208 On 04/05/2017	Bond Future		Sell	123	0.00
R208 On 03/08/2017	Bond Future		Sell	140	0.00
R208 On 03/08/2017	Bond Future		Buy	140	0.00
R208 On 03/08/2017	Bond Future		Sell	147	0.00
R208 On 03/08/2017	Bond Future		Buy	147	0.00
R208 On 03/08/2017	Bond Future		Sell	147	0.00
R208 On 03/08/2017	Bond Future		Buy	147	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
R208 On 04/05/2017	Bond Future		Buy	173	0.00
R208 On 04/05/2017	Bond Future		Sell	173	0.00
R208 On 03/08/2017	Bond Future		Sell	173	0.00
R208 On 03/08/2017	Bond Future		Buy	173	0.00
R208 On 03/08/2017	Bond Future		Buy	173	0.00
R208 On 03/08/2017	Bond Future		Sell	173	0.00
R208 On 04/05/2017	Bond Future		Sell	177	0.00
R208 On 04/05/2017	Bond Future		Buy	177	0.00
R208 On 03/08/2017	Bond Future		Buy	177	0.00
R208 On 03/08/2017	Bond Future		Sell	177	0.00
R208 On 03/08/2017	Bond Future		Buy	178	0.00
R208 On 03/08/2017	Bond Future		Sell	178	0.00

R208 On 03/08/2017	Bond Future	Buy	209	0.00
R208 On 03/08/2017	Bond Future	Sell	209	0.00
R208 On 04/05/2017	Bond Future	Sell	218	0.00
R208 On 04/05/2017	Bond Future	Buy	218	0.00
R208 On 03/08/2017	Bond Future	Sell	232	0.00
R208 On 03/08/2017	Bond Future	Buy	232	0.00
R208 On 04/05/2017	Bond Future	Buy	236	0.00
R208 On 04/05/2017	Bond Future	Sell	236	0.00
R208 On 03/08/2017	Bond Future	Sell	246	0.00
R208 On 03/08/2017	Bond Future	Buy	246	0.00
R208 On 03/08/2017	Bond Future	Sell	269	0.00
R208 On 03/08/2017	Bond Future	Buy	269	0.00
R208 On 03/08/2017	Bond Future	Buy	279	0.00
R208 On 03/08/2017	Bond Future	Sell	279	0.00
R208 On 04/05/2017	Bond Future	Sell	311	0.00
R208 On 04/05/2017	Bond Future	Buy	311	0.00
R208 On 04/05/2017	Bond Future	Buy	352	0.00
R208 On 04/05/2017	Bond Future	Sell	352	0.00
R208 On 03/08/2017	Bond Future	Sell	352	0.00
R208 On 03/08/2017	Bond Future	Buy	352	0.00
R208 On 04/05/2017	Bond Future	Buy	475	0.00
R208 On 04/05/2017	Bond Future	Sell	475	0.00
R208 On 03/08/2017	Bond Future	Sell	475	0.00
R208 On 03/08/2017	Bond Future	Buy	475	0.00
R208 On 04/05/2017	Bond Future	Sell	509	0.00
R208 On 04/05/2017	Bond Future	Buy	509	0.00
R208 On 04/05/2017	Bond Future	Buy	579	0.00
R208 On 04/05/2017	Bond Future	Sell	579	0.00
R208 On 04/05/2017	Bond Future	Buy	679	0.00
R208 On 04/05/2017	Bond Future	Sell	679	0.00
R208 On 03/08/2017	Bond Future	Sell	679	0.00
R208 On 03/08/2017	Bond Future	Buy	679	0.00
R208 On 04/05/2017	Bond Future	Sell	1,016	0.00
R208 On 04/05/2017	Bond Future	Buy	1,016	0.00
R208 On 03/08/2017	Bond Future	Buy	1,107	0.00
R208 On 03/08/2017	Bond Future	Sell	1,107	0.00
R208 On 04/05/2017	Bond Future	Sell	1,673	0.00
R208 On 04/05/2017	Bond Future	Buy	1,673	0.00
R208 On 03/08/2017	Bond Future	Sell	1,782	0.00
R208 On 03/08/2017	Bond Future	Buy	1,782	0.00
R208 On 04/05/2017	Bond Future	Sell	2,122	0.00
R208 On 04/05/2017	Bond Future	Buy	2,122	0.00
R208 On 03/08/2017	Bond Future	Buy	4,602	0.00
R208 On 03/08/2017	Bond Future	Sell	4,602	0.00
R208 On 04/05/2017	Bond Future	Sell	4,670	0.00
R208 On 04/05/2017	Bond Future	Buy	4,670	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 03/08/2017	Bond Future		Sell	10	0.00
R209 On 03/08/2017	Bond Future		Buy	10	0.00
R209 On 03/08/2017	Bond Future		Sell	14	0.00
R209 On 03/08/2017	Bond Future		Buy	14	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
R214 Bond Future					
R214 On 04/05/2017	Bond Future		Sell	1	0.00
R214 On 04/05/2017	Bond Future		Buy	1	0.00
R214 On 03/08/2017	Bond Future		Buy	1	0.00
R214 On 03/08/2017	Bond Future		Sell	1	0.00
R214 On 04/05/2017	Bond Future		Buy	6	0.00
R214 On 04/05/2017	Bond Future		Sell	6	0.00
R214 On 04/05/2017	Bond Future		Buy	33	0.00
R214 On 04/05/2017	Bond Future		Sell	33	0.00
R214 On 03/08/2017	Bond Future		Sell	33	0.00
R214 On 03/08/2017	Bond Future		Buy	33	0.00
R214 On 04/05/2017	Bond Future		Sell	44	0.00
R214 On 04/05/2017	Bond Future		Buy	44	0.00
R214 On 03/08/2017	Bond Future		Buy	44	0.00
R214 On 03/08/2017	Bond Future		Sell	44	0.00
R214 On 04/05/2017	Bond Future		Sell	52	0.00
R214 On 04/05/2017	Bond Future		Buy	52	0.00
R214 On 03/08/2017	Bond Future		Buy	52	0.00
R214 On 03/08/2017	Bond Future		Sell	52	0.00
R214 On 04/05/2017	Bond Future		Buy	61	0.00
R214 On 04/05/2017	Bond Future		Sell	61	0.00
R214 On 03/08/2017	Bond Future		Sell	61	0.00
R214 On 03/08/2017	Bond Future		Buy	61	0.00
R214 On 04/05/2017	Bond Future		Sell	70	0.00
R214 On 04/05/2017	Bond Future		Buy	70	0.00
R214 On 03/08/2017	Bond Future		Buy	70	0.00
R214 On 03/08/2017	Bond Future		Sell	70	0.00
R214 On 04/05/2017	Bond Future		Buy	75	0.00
R214 On 04/05/2017	Bond Future		Sell	75	0.00
R214 On 03/08/2017	Bond Future		Sell	75	0.00

R214 On 03/08/2017	Bond Future	Buy	75	0.00
R214 On 04/05/2017	Bond Future	Buy	161	0.00
R214 On 04/05/2017	Bond Future	Sell	161	0.00
R214 On 03/08/2017	Bond Future	Sell	161	0.00
R214 On 03/08/2017	Bond Future	Buy	161	0.00
R214 On 04/05/2017	Bond Future	Buy	168	0.00
R214 On 04/05/2017	Bond Future	Sell	168	0.00
R214 On 03/08/2017	Bond Future	Sell	168	0.00
R214 On 03/08/2017	Bond Future	Buy	168	0.00
R214 On 04/05/2017	Bond Future	Buy	185	0.00
R214 On 04/05/2017	Bond Future	Sell	185	0.00
R214 On 03/08/2017	Bond Future	Sell	185	0.00
R214 On 03/08/2017	Bond Future	Buy	185	0.00
R214 On 04/05/2017	Bond Future	Sell	212	0.00
R214 On 04/05/2017	Bond Future	Buy	212	0.00
R214 On 03/08/2017	Bond Future	Buy	212	0.00
R214 On 03/08/2017	Bond Future	Sell	212	0.00
R214 On 04/05/2017	Bond Future	Sell	213	0.00
R214 On 04/05/2017	Bond Future	Buy	213	0.00
R214 On 03/08/2017	Bond Future	Buy	213	0.00
R214 On 03/08/2017	Bond Future	Sell	213	0.00
R214 On 04/05/2017	Bond Future	Buy	214	0.00
R214 On 04/05/2017	Bond Future	Sell	214	0.00
R214 On 03/08/2017	Bond Future	Sell	214	0.00
R214 On 03/08/2017	Bond Future	Buy	214	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	Buy	235	0.00
R214 On 04/05/2017	Bond Future	Sell	235	0.00
R214 On 04/05/2017	Bond Future	Buy	361	0.00
R214 On 04/05/2017	Bond Future	Sell	361	0.00
R214 On 03/08/2017	Bond Future	Sell	361	0.00
R214 On 03/08/2017	Bond Future	Buy	361	0.00
R214 On 04/05/2017	Bond Future	Sell	542	0.00
R214 On 04/05/2017	Bond Future	Buy	542	0.00
R214 On 03/08/2017	Bond Future	Sell	542	0.00
R214 On 03/08/2017	Bond Future	Buy	542	0.00
R214 On 04/05/2017	Bond Future	Buy	580	0.00
R214 On 04/05/2017	Bond Future	Sell	580	0.00
R214 On 03/08/2017	Bond Future	Sell	580	0.00
R214 On 03/08/2017	Bond Future	Buy	580	0.00
R214 On 04/05/2017	Bond Future	Buy	671	0.00
R214 On 04/05/2017	Bond Future	Sell	671	0.00
R214 On 03/08/2017	Bond Future	Sell	671	0.00
R214 On 03/08/2017	Bond Future	Buy	671	0.00
R214 On 04/05/2017	Bond Future	Buy	705	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/05/2017	Bond Future		Sell	705	0.00
R214 On 03/08/2017	Bond Future		Sell	705	0.00
R214 On 03/08/2017	Bond Future		Buy	705	0.00
R214 On 04/05/2017	Bond Future		Buy	1,061	0.00
R214 On 04/05/2017	Bond Future		Sell	1,061	0.00
R214 On 03/08/2017	Bond Future		Sell	1,061	0.00
R214 On 03/08/2017	Bond Future		Buy	1,061	0.00
R214 On 04/05/2017	Bond Future		Buy	1,726	0.00
R214 On 04/05/2017	Bond Future		Sell	1,726	0.00
R214 On 03/08/2017	Bond Future		Sell	1,726	0.00
R214 On 03/08/2017	Bond Future		Buy	1,726	0.00
R214 On 04/05/2017	Bond Future		Sell	2,259	0.00
R214 On 04/05/2017	Bond Future		Buy	2,259	0.00
R214 On 03/08/2017	Bond Future		Buy	2,259	0.00
R214 On 03/08/2017	Bond Future		Sell	2,259	0.00
R214 On 04/05/2017	Bond Future		Buy	3,393	0.00
R214 On 04/05/2017	Bond Future		Sell	3,393	0.00
R214 On 03/08/2017	Bond Future		Sell	3,393	0.00
R214 On 03/08/2017	Bond Future		Buy	3,393	0.00
R214 On 04/05/2017	Bond Future		Buy	5,499	0.00
R214 On 04/05/2017	Bond Future		Sell	5,499	0.00
R214 On 03/08/2017	Bond Future		Sell	5,499	0.00
R214 On 03/08/2017	Bond Future		Buy	5,499	0.00
R214 On 03/08/2017	Bond Future		Sell	11,500	0.00
R214 On 03/08/2017	Bond Future		Buy	11,500	0.00
R214 On 04/05/2017	Bond Future		Buy	11,506	0.00
R214 On 04/05/2017	Bond Future		Sell	11,506	0.00

Grand Total for Daily Detailed Turnover: **388,130** **0.00**