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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/01/2016

TO DATE : 20/01/2016

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

ES33 On 05/05/2016	Bond Future		Sell	14	0.00
ES33 On 05/05/2016	Bond Future		Buy	14	0.00
ES33 On 05/05/2016	Bond Future		Sell	52	0.00
ES33 On 05/05/2016	Bond Future		Buy	52	0.00

I2038 Bond Future

2038 On 04/02/2016	Bond Future		Buy	14	0.00
2038 On 04/02/2016	Bond Future		Sell	14	0.00
2038 On 05/05/2016	Bond Future		Sell	14	0.00
2038 On 05/05/2016	Bond Future		Buy	14	0.00
2038 On 04/02/2016	Bond Future		Buy	43	0.00
2038 On 04/02/2016	Bond Future		Sell	43	0.00
2038 On 05/05/2016	Bond Future		Sell	43	0.00
2038 On 05/05/2016	Bond Future		Buy	43	0.00

2038 On 04/02/2016	Bond Future	Buy	447	0.00
2038 On 04/02/2016	Bond Future	Sell	447	0.00
2038 On 05/05/2016	Bond Future	Sell	447	0.00
2038 On 05/05/2016	Bond Future	Buy	447	0.00
2038 On 04/02/2016	Bond Future	Buy	2,189	0.00
2038 On 04/02/2016	Bond Future	Sell	2,189	0.00
2038 On 05/05/2016	Bond Future	Sell	2,189	0.00
2038 On 05/05/2016	Bond Future	Buy	2,189	0.00
2038 On 04/02/2016	Bond Future	Buy	6,022	0.00
2038 On 04/02/2016	Bond Future	Sell	6,022	0.00
2038 On 05/05/2016	Bond Future	Sell	6,022	0.00
2038 On 05/05/2016	Bond Future	Buy	6,022	0.00

I2046 Bond Future

2046 On 05/05/2016	Bond Future	Sell	1	0.00
2046 On 05/05/2016	Bond Future	Buy	1	0.00
2046 On 04/02/2016	Bond Future	Buy	3	0.00
2046 On 04/02/2016	Bond Future	Sell	3	0.00
2046 On 05/05/2016	Bond Future	Sell	3	0.00
2046 On 05/05/2016	Bond Future	Buy	3	0.00
2046 On 04/02/2016	Bond Future	Buy	9	0.00
2046 On 04/02/2016	Bond Future	Sell	9	0.00
2046 On 05/05/2016	Bond Future	Sell	9	0.00
2046 On 05/05/2016	Bond Future	Buy	9	0.00
2046 On 04/02/2016	Bond Future	Buy	735	0.00
2046 On 04/02/2016	Bond Future	Sell	735	0.00
2046 On 05/05/2016	Bond Future	Sell	735	0.00
2046 On 05/05/2016	Bond Future	Buy	735	0.00
2046 On 04/02/2016	Bond Future	Buy	805	0.00
2046 On 04/02/2016	Bond Future	Sell	805	0.00
2046 On 05/05/2016	Bond Future	Sell	805	0.00
2046 On 05/05/2016	Bond Future	Buy	805	0.00
2046 On 04/02/2016	Bond Future	Buy	834	0.00
2046 On 04/02/2016	Bond Future	Sell	834	0.00
2046 On 05/05/2016	Bond Future	Sell	834	0.00
2046 On 05/05/2016	Bond Future	Buy	834	0.00
2046 On 04/02/2016	Bond Future	Buy	1,878	0.00
2046 On 04/02/2016	Bond Future	Sell	1,878	0.00
2046 On 05/05/2016	Bond Future	Sell	1,878	0.00
2046 On 05/05/2016	Bond Future	Buy	1,878	0.00

I2050 Bond Future

2050 On 05/05/2016	Bond Future	Sell	1	0.00
2050 On 05/05/2016	Bond Future	Buy	1	0.00
2050 On 05/05/2016	Bond Future	Sell	2	0.00
2050 On 05/05/2016	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 04/02/2016	Bond Future		Buy	24	0.00
2050 On 04/02/2016	Bond Future		Sell	24	0.00
2050 On 05/05/2016	Bond Future		Sell	24	0.00
2050 On 05/05/2016	Bond Future		Buy	24	0.00
2050 On 04/02/2016	Bond Future		Buy	165	0.00
2050 On 04/02/2016	Bond Future		Sell	165	0.00
2050 On 05/05/2016	Bond Future		Sell	165	0.00
2050 On 05/05/2016	Bond Future		Buy	165	0.00
2050 On 04/02/2016	Bond Future		Buy	911	0.00
2050 On 04/02/2016	Bond Future		Sell	911	0.00
2050 On 05/05/2016	Bond Future		Sell	911	0.00
2050 On 05/05/2016	Bond Future		Buy	911	0.00
2050 On 04/02/2016	Bond Future		Buy	1,208	0.00
2050 On 04/02/2016	Bond Future		Sell	1,208	0.00
2050 On 05/05/2016	Bond Future		Sell	1,208	0.00
2050 On 05/05/2016	Bond Future		Buy	1,208	0.00
2050 On 04/02/2016	Bond Future		Buy	2,466	0.00
2050 On 04/02/2016	Bond Future		Sell	2,466	0.00
2050 On 05/05/2016	Bond Future		Sell	2,466	0.00
2050 On 05/05/2016	Bond Future		Buy	2,466	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future		Sell	1	0.00
R186 On 04/02/2016	Bond Future		Buy	1	0.00
R186 On 04/02/2016	Bond Future		Sell	1	0.00
R186 On 04/02/2016	Bond Future		Buy	1	0.00
R186 On 04/02/2016	Bond Future		Sell	1	0.00
R186 On 04/02/2016	Bond Future		Buy	1	0.00
R186 On 04/02/2016	Bond Future		Sell	2	0.00
R186 On 04/02/2016	Bond Future		Buy	2	0.00
R186 On 04/02/2016	Bond Future		Sell	3	0.00
R186 On 04/02/2016	Bond Future		Buy	3	0.00
R186 On 04/02/2016	Bond Future		Sell	3	0.00
R186 On 04/02/2016	Bond Future		Buy	3	0.00
R186 On 04/02/2016	Bond Future		Sell	3	0.00
R186 On 04/02/2016	Bond Future		Buy	3	0.00
R186 On 04/02/2016	Bond Future		Sell	3	0.00
R186 On 04/02/2016	Bond Future		Buy	3	0.00
R186 On 04/02/2016	Bond Future		Sell	4	0.00
R186 On 04/02/2016	Bond Future		Buy	4	0.00
R186 On 04/02/2016	Bond Future		Sell	4	0.00
R186 On 04/02/2016	Bond Future		Buy	4	0.00

R186 On 04/02/2016	Bond Future	Sell	4	0.00
R186 On 04/02/2016	Bond Future	Buy	4	0.00
R186 On 04/02/2016	Bond Future	Sell	5	0.00
R186 On 04/02/2016	Bond Future	Buy	5	0.00
R186 On 04/02/2016	Bond Future	Sell	5	0.00
R186 On 04/02/2016	Bond Future	Buy	5	0.00
R186 On 04/02/2016	Bond Future	Sell	6	0.00
R186 On 04/02/2016	Bond Future	Buy	6	0.00
R186 On 05/05/2016	Bond Future	Buy	6	0.00
R186 On 05/05/2016	Bond Future	Sell	6	0.00
R186 On 05/05/2016	Bond Future	Buy	6	0.00
R186 On 05/05/2016	Bond Future	Sell	6	0.00
R186 On 04/02/2016	Bond Future	Sell	8	0.00
R186 On 04/02/2016	Bond Future	Buy	8	0.00
R186 On 04/02/2016	Bond Future	Sell	8	0.00
R186 On 04/02/2016	Bond Future	Buy	8	0.00
R186 On 04/02/2016	Bond Future	Sell	9	0.00
R186 On 04/02/2016	Bond Future	Buy	9	0.00
R186 On 04/02/2016	Bond Future	Sell	9	0.00
R186 On 04/02/2016	Bond Future	Buy	9	0.00
R186 On 04/02/2016	Bond Future	Sell	10	0.00
R186 On 04/02/2016	Bond Future	Buy	10	0.00
R186 On 05/05/2016	Bond Future	Sell	10	0.00
R186 On 05/05/2016	Bond Future	Buy	10	0.00
R186 On 04/02/2016	Bond Future	Sell	12	0.00
R186 On 04/02/2016	Bond Future	Buy	12	0.00
R186 On 04/02/2016	Bond Future	Sell	12	0.00
R186 On 04/02/2016	Bond Future	Buy	12	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	17	0.00
R186 On 04/02/2016	Bond Future	Sell	17	0.00
R186 On 04/02/2016	Bond Future	Buy	17	0.00
R186 On 04/02/2016	Bond Future	Sell	17	0.00
R186 On 04/02/2016	Bond Future	Buy	17	0.00
R186 On 04/02/2016	Bond Future	Sell	17	0.00
R186 On 05/05/2016	Bond Future	Buy	20	0.00
R186 On 05/05/2016	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016	Bond Future		Sell	30	0.00
R186 On 04/02/2016	Bond Future		Buy	30	0.00
R186 On 05/05/2016	Bond Future		Buy	31	0.00
R186 On 05/05/2016	Bond Future		Sell	31	0.00
R186 On 05/05/2016	Bond Future		Buy	38	0.00
R186 On 05/05/2016	Bond Future		Sell	38	0.00
R186 On 04/02/2016	Bond Future		Sell	54	0.00
R186 On 04/02/2016	Bond Future		Buy	54	0.00
R186 On 04/02/2016	Bond Future		Sell	72	0.00
R186 On 04/02/2016	Bond Future		Buy	72	0.00
R186 On 05/05/2016	Bond Future		Buy	76	0.00
R186 On 05/05/2016	Bond Future		Sell	76	0.00
R186 On 05/05/2016	Bond Future		Buy	77	0.00
R186 On 05/05/2016	Bond Future		Sell	77	0.00
R186 On 04/02/2016	Bond Future		Sell	79	0.00
R186 On 04/02/2016	Bond Future		Buy	79	0.00
R186 On 04/02/2016	Bond Future		Sell	93	0.00
R186 On 04/02/2016	Bond Future		Buy	93	0.00
R186 On 05/05/2016	Bond Future		Buy	101	0.00
R186 On 05/05/2016	Bond Future		Sell	101	0.00
R186 On 04/02/2016	Bond Future		Sell	234	0.00
R186 On 04/02/2016	Bond Future		Buy	234	0.00
R186 On 04/02/2016	Bond Future		Sell	408	0.00
R186 On 04/02/2016	Bond Future		Buy	408	0.00
R186 On 04/02/2016	Bond Future		Sell	1,544	0.00
R186 On 04/02/2016	Bond Future		Buy	1,544	0.00
R186 On 04/02/2016	Bond Future		Buy	2,717	0.00
R186 On 04/02/2016	Bond Future		Sell	2,717	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future		Sell	1	0.00
R197 On 05/05/2016	Bond Future		Buy	1	0.00
R197 On 05/05/2016	Bond Future		Sell	2	0.00
R197 On 05/05/2016	Bond Future		Buy	2	0.00
R197 On 05/05/2016	Bond Future		Sell	3	0.00
R197 On 05/05/2016	Bond Future		Buy	3	0.00
R197 On 05/05/2016	Bond Future		Sell	4	0.00
R197 On 05/05/2016	Bond Future		Buy	4	0.00
R197 On 05/05/2016	Bond Future		Sell	4	0.00
R197 On 05/05/2016	Bond Future		Buy	4	0.00
R197 On 05/05/2016	Bond Future		Sell	5	0.00
R197 On 05/05/2016	Bond Future		Buy	5	0.00

R197 On 05/05/2016	Bond Future	Sell	5	0.00
R197 On 05/05/2016	Bond Future	Buy	5	0.00
R197 On 05/05/2016	Bond Future	Sell	6	0.00
R197 On 05/05/2016	Bond Future	Buy	6	0.00
R197 On 05/05/2016	Bond Future	Sell	8	0.00
R197 On 05/05/2016	Bond Future	Buy	8	0.00
R197 On 05/05/2016	Bond Future	Sell	8	0.00
R197 On 05/05/2016	Bond Future	Buy	8	0.00
R197 On 05/05/2016	Bond Future	Buy	11	0.00
R197 On 05/05/2016	Bond Future	Sell	11	0.00
R197 On 05/05/2016	Bond Future	Sell	13	0.00
R197 On 05/05/2016	Bond Future	Buy	13	0.00
R197 On 05/05/2016	Bond Future	Sell	22	0.00
R197 On 05/05/2016	Bond Future	Buy	22	0.00
R197 On 05/05/2016	Bond Future	Sell	34	0.00
R197 On 05/05/2016	Bond Future	Buy	34	0.00
R197 On 05/05/2016	Bond Future	Buy	126	0.00
R197 On 05/05/2016	Bond Future	Sell	126	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Buy	1	0.00
R202 On 04/02/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Buy	1	0.00
R202 On 04/02/2016	Bond Future	Buy	2	0.00
R202 On 04/02/2016	Bond Future	Sell	2	0.00
R202 On 04/02/2016	Bond Future	Buy	2	0.00
R202 On 04/02/2016	Bond Future	Sell	2	0.00
R202 On 04/02/2016	Bond Future	Buy	2	0.00
R202 On 04/02/2016	Bond Future	Sell	2	0.00
R202 On 05/05/2016	Bond Future	Buy	2	0.00
R202 On 05/05/2016	Bond Future	Sell	2	0.00
R202 On 05/05/2016	Bond Future	Sell	2	0.00
R202 On 05/05/2016	Bond Future	Buy	2	0.00
R202 On 05/05/2016	Bond Future	Sell	2	0.00
R202 On 05/05/2016	Bond Future	Buy	2	0.00
R202 On 04/02/2016	Bond Future	Buy	3	0.00
R202 On 04/02/2016	Bond Future	Sell	3	0.00
R202 On 04/02/2016	Bond Future	Buy	3	0.00
R202 On 04/02/2016	Bond Future	Sell	3	0.00
R202 On 05/05/2016	Bond Future	Sell	3	0.00
R202 On 05/05/2016	Bond Future	Buy	3	0.00
R202 On 05/05/2016	Bond Future	Sell	3	0.00
R202 On 05/05/2016	Bond Future	Buy	3	0.00
R202 On 04/02/2016	Bond Future	Buy	14	0.00
R202 On 04/02/2016	Bond Future	Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 05/05/2016	Bond Future		Sell	14	0.00
R202 On 05/05/2016	Bond Future		Buy	14	0.00
R202 On 04/02/2016	Bond Future		Buy	15	0.00
R202 On 04/02/2016	Bond Future		Sell	15	0.00
R202 On 05/05/2016	Bond Future		Sell	15	0.00
R202 On 05/05/2016	Bond Future		Buy	15	0.00
R202 On 04/02/2016	Bond Future		Buy	21	0.00
R202 On 04/02/2016	Bond Future		Sell	21	0.00
R202 On 05/05/2016	Bond Future		Sell	21	0.00
R202 On 05/05/2016	Bond Future		Buy	21	0.00
R202 On 04/02/2016	Bond Future		Buy	96	0.00
R202 On 04/02/2016	Bond Future		Sell	96	0.00
R202 On 05/05/2016	Bond Future		Sell	96	0.00
R202 On 05/05/2016	Bond Future		Buy	96	0.00
R202 On 04/02/2016	Bond Future		Buy	99	0.00
R202 On 04/02/2016	Bond Future		Sell	99	0.00
R202 On 05/05/2016	Bond Future		Sell	99	0.00
R202 On 05/05/2016	Bond Future		Buy	99	0.00
R202 On 04/02/2016	Bond Future		Buy	153	0.00
R202 On 04/02/2016	Bond Future		Sell	153	0.00
R202 On 05/05/2016	Bond Future		Sell	153	0.00
R202 On 05/05/2016	Bond Future		Buy	153	0.00
R202 On 04/02/2016	Bond Future		Buy	1,491	0.00
R202 On 04/02/2016	Bond Future		Sell	1,491	0.00
R202 On 05/05/2016	Bond Future		Sell	1,491	0.00
R202 On 05/05/2016	Bond Future		Buy	1,491	0.00
R202 On 04/02/2016	Bond Future		Buy	1,695	0.00
R202 On 04/02/2016	Bond Future		Sell	1,695	0.00
R202 On 05/05/2016	Bond Future		Sell	1,695	0.00
R202 On 05/05/2016	Bond Future		Buy	1,695	0.00
R202 On 04/02/2016	Bond Future		Buy	2,006	0.00
R202 On 04/02/2016	Bond Future		Sell	2,006	0.00
R202 On 05/05/2016	Bond Future		Sell	2,006	0.00
R202 On 05/05/2016	Bond Future		Buy	2,006	0.00
R202 On 04/02/2016	Bond Future		Buy	2,204	0.00
R202 On 04/02/2016	Bond Future		Sell	2,204	0.00
R202 On 05/05/2016	Bond Future		Sell	2,204	0.00
R202 On 05/05/2016	Bond Future		Buy	2,204	0.00
R202 On 04/02/2016	Bond Future		Buy	3,710	0.00
R202 On 04/02/2016	Bond Future		Sell	3,710	0.00
R202 On 05/05/2016	Bond Future		Sell	3,710	0.00
R202 On 05/05/2016	Bond Future		Buy	3,710	0.00

R202 On 04/02/2016	Bond Future	Buy	4,067	0.00
R202 On 04/02/2016	Bond Future	Sell	4,067	0.00
R202 On 05/05/2016	Bond Future	Sell	4,067	0.00
R202 On 05/05/2016	Bond Future	Buy	4,067	0.00
R2023 Bond Future				
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	1	0.00
R023 On 04/02/2016	Bond Future	Buy	1	0.00
R023 On 04/02/2016	Bond Future	Sell	2	0.00
R023 On 04/02/2016	Bond Future	Buy	2	0.00
R023 On 04/02/2016	Bond Future	Buy	3	0.00
R023 On 04/02/2016	Bond Future	Sell	3	0.00
R023 On 04/02/2016	Bond Future	Buy	3	0.00
R023 On 04/02/2016	Bond Future	Sell	3	0.00
R023 On 04/02/2016	Bond Future	Buy	3	0.00
R023 On 04/02/2016	Bond Future	Sell	3	0.00
R023 On 04/02/2016	Bond Future	Buy	3	0.00
R023 On 04/02/2016	Bond Future	Sell	3	0.00
R023 On 04/02/2016	Bond Future	Sell	5	0.00
R023 On 04/02/2016	Bond Future	Buy	5	0.00
R023 On 04/02/2016	Bond Future	Sell	5	0.00
R023 On 04/02/2016	Bond Future	Buy	5	0.00
R023 On 04/02/2016	Bond Future	Sell	5	0.00
R023 On 04/02/2016	Bond Future	Buy	5	0.00
R023 On 04/02/2016	Bond Future	Sell	6	0.00
R023 On 04/02/2016	Bond Future	Buy	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/02/2016			Sell	8	0.00
R023 On 04/02/2016			Buy	8	0.00
R023 On 04/02/2016			Sell	15	0.00
R023 On 04/02/2016			Buy	15	0.00
R023 On 04/02/2016			Sell	19	0.00
R023 On 04/02/2016			Buy	19	0.00
R023 On 04/02/2016			Sell	21	0.00
R023 On 04/02/2016			Buy	21	0.00
R023 On 04/02/2016			Sell	22	0.00
R023 On 04/02/2016			Buy	22	0.00
R023 On 04/02/2016			Sell	66	0.00
R023 On 04/02/2016			Buy	66	0.00
R023 On 04/02/2016			Sell	129	0.00
R023 On 04/02/2016			Buy	129	0.00
R023 On 04/02/2016			Sell	494	0.00
R023 On 04/02/2016			Buy	494	0.00
R023 On 04/02/2016			Buy	820	0.00
R023 On 04/02/2016			Sell	820	0.00

R203 Bond Future

R203 On 04/02/2016			Sell	1	0.00
R203 On 04/02/2016			Buy	1	0.00
R203 On 04/02/2016			Sell	1	0.00
R203 On 04/02/2016			Buy	1	0.00
R203 On 04/02/2016			Sell	1	0.00
R203 On 04/02/2016			Buy	1	0.00
R203 On 04/02/2016			Sell	2	0.00
R203 On 04/02/2016			Buy	2	0.00
R203 On 04/02/2016			Sell	3	0.00
R203 On 04/02/2016			Buy	3	0.00
R203 On 04/02/2016			Sell	4	0.00
R203 On 04/02/2016			Buy	4	0.00
R203 On 04/02/2016			Sell	4	0.00
R203 On 04/02/2016			Buy	4	0.00
R203 On 04/02/2016			Sell	10	0.00
R203 On 04/02/2016			Buy	10	0.00
R203 On 04/02/2016			Sell	19	0.00
R203 On 04/02/2016			Buy	19	0.00
R203 On 04/02/2016			Sell	98	0.00
R203 On 04/02/2016			Buy	98	0.00
R203 On 04/02/2016			Sell	143	0.00
R203 On 04/02/2016			Buy	143	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2016	Bond Future		Sell	17	0.00
2030 On 04/02/2016	Bond Future		Buy	17	0.00
2030 On 04/02/2016	Bond Future		Sell	29	0.00
2030 On 04/02/2016	Bond Future		Buy	29	0.00
2030 On 04/02/2016	Bond Future		Sell	40	0.00
2030 On 04/02/2016	Bond Future		Buy	40	0.00
2030 On 04/02/2016	Bond Future		Sell	40	0.00
2030 On 04/02/2016	Bond Future		Buy	40	0.00
2030 On 04/02/2016	Bond Future		Sell	76	0.00
2030 On 04/02/2016	Bond Future		Buy	76	0.00
2030 On 04/02/2016	Bond Future		Sell	159	0.00
2030 On 04/02/2016	Bond Future		Buy	159	0.00
2030 On 04/02/2016	Bond Future		Sell	1,656	0.00
2030 On 04/02/2016	Bond Future		Buy	1,656	0.00
2030 On 04/02/2016	Bond Future		Buy	2,112	0.00
2030 On 04/02/2016	Bond Future		Sell	2,112	0.00

R2032 Bond Future

2032 On 05/05/2016	Bond Future		Sell	9	0.00
2032 On 05/05/2016	Bond Future		Buy	9	0.00
2032 On 05/05/2016	Bond Future		Sell	13	0.00
2032 On 05/05/2016	Bond Future		Buy	13	0.00
2032 On 05/05/2016	Bond Future		Sell	14	0.00
2032 On 05/05/2016	Bond Future		Buy	14	0.00
2032 On 05/05/2016	Bond Future		Sell	29	0.00
2032 On 05/05/2016	Bond Future		Buy	29	0.00
2032 On 05/05/2016	Bond Future		Sell	76	0.00
2032 On 05/05/2016	Bond Future		Buy	76	0.00
2032 On 05/05/2016	Bond Future		Sell	715	0.00
2032 On 05/05/2016	Bond Future		Buy	715	0.00

R2035 Bond Future

R035 On 05/05/2016	Bond Future		Sell	9	0.00
R035 On 05/05/2016	Bond Future		Buy	9	0.00
R035 On 05/05/2016	Bond Future		Sell	13	0.00
R035 On 05/05/2016	Bond Future		Buy	13	0.00
R035 On 05/05/2016	Bond Future		Sell	14	0.00
R035 On 05/05/2016	Bond Future		Buy	14	0.00
R035 On 05/05/2016	Bond Future		Sell	29	0.00
R035 On 05/05/2016	Bond Future		Buy	29	0.00
R035 On 05/05/2016	Bond Future		Sell	76	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 04/02/2016			Buy	3	0.00
R204 On 04/02/2016			Sell	5	0.00
R204 On 04/02/2016			Buy	5	0.00
R204 On 04/02/2016			Sell	6	0.00
R204 On 04/02/2016			Buy	6	0.00
R204 On 04/02/2016			Sell	10	0.00
R204 On 04/02/2016			Buy	10	0.00
R204 On 04/02/2016			Sell	14	0.00
R204 On 04/02/2016			Buy	14	0.00
R204 On 04/02/2016			Sell	16	0.00
R204 On 04/02/2016			Buy	16	0.00
R204 On 04/02/2016			Sell	35	0.00
R204 On 04/02/2016			Buy	35	0.00
R204 On 04/02/2016			Sell	42	0.00
R204 On 04/02/2016			Buy	42	0.00
R204 On 04/02/2016			Sell	87	0.00
R204 On 04/02/2016			Buy	87	0.00
R204 On 04/02/2016			Sell	243	0.00
R204 On 04/02/2016			Buy	243	0.00
R204 On 04/02/2016			Buy	494	0.00
R204 On 04/02/2016			Sell	494	0.00
R2048 Bond Future					
R248 On 05/05/2016			Buy	20	0.00
R248 On 05/05/2016			Sell	20	0.00
R248 On 05/05/2016			Sell	20	0.00
R248 On 05/05/2016			Buy	20	0.00
R208 Bond Futures					
R208 On 04/02/2016			Sell	1	0.00
R208 On 04/02/2016			Buy	1	0.00
R208 On 04/02/2016			Sell	1	0.00
R208 On 04/02/2016			Buy	1	0.00
R208 On 04/02/2016			Sell	1	0.00
R208 On 04/02/2016			Buy	1	0.00
R208 On 04/02/2016			Sell	1	0.00
R208 On 04/02/2016			Buy	1	0.00
R208 On 04/02/2016			Sell	1	0.00
R208 On 04/02/2016			Buy	1	0.00
R208 On 04/02/2016			Sell	1	0.00
R208 On 04/02/2016			Buy	1	0.00
R208 On 04/02/2016			Sell	1	0.00
R208 On 04/02/2016			Buy	1	0.00

R208 On 04/02/2016	Bond Future	Sell	1	0.00
R208 On 04/02/2016	Bond Future	Buy	1	0.00
R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Sell	4	0.00
R208 On 04/02/2016	Bond Future	Buy	4	0.00
R208 On 04/02/2016	Bond Future	Sell	8	0.00
R208 On 04/02/2016	Bond Future	Buy	8	0.00
R208 On 04/02/2016	Bond Future	Sell	12	0.00
R208 On 04/02/2016	Bond Future	Buy	12	0.00
R208 On 04/02/2016	Bond Future	Sell	13	0.00
R208 On 04/02/2016	Bond Future	Buy	13	0.00
R208 On 04/02/2016	Bond Future	Sell	13	0.00
R208 On 04/02/2016	Bond Future	Buy	13	0.00
R208 On 04/02/2016	Bond Future	Sell	33	0.00
R208 On 04/02/2016	Bond Future	Buy	33	0.00
R208 On 04/02/2016	Bond Future	Sell	67	0.00
R208 On 04/02/2016	Bond Future	Buy	67	0.00
R208 On 04/02/2016	Bond Future	Sell	268	0.00
R208 On 04/02/2016	Bond Future	Buy	268	0.00
R208 On 04/02/2016	Bond Future	Buy	441	0.00
R208 On 04/02/2016	Bond Future	Sell	441	0.00

R209 Bond Future

R209 On 05/05/2016	Bond Future	Sell	1	0.00
R209 On 05/05/2016	Bond Future	Buy	1	0.00
R209 On 05/05/2016	Bond Future	Sell	6	0.00
R209 On 05/05/2016	Bond Future	Buy	6	0.00
R209 On 05/05/2016	Bond Future	Sell	18	0.00
R209 On 05/05/2016	Bond Future	Buy	18	0.00
R209 On 05/05/2016	Bond Future	Sell	31	0.00
R209 On 05/05/2016	Bond Future	Buy	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/05/2016	Bond Future		Sell	42	0.00
R209 On 05/05/2016	Bond Future		Buy	42	0.00
R209 On 05/05/2016	Bond Future		Sell	49	0.00
R209 On 05/05/2016	Bond Future		Buy	49	0.00
R209 On 05/05/2016	Bond Future		Sell	51	0.00
R209 On 05/05/2016	Bond Future		Buy	51	0.00
R209 On 05/05/2016	Bond Future		Sell	106	0.00
R209 On 05/05/2016	Bond Future		Buy	106	0.00
R209 On 05/05/2016	Bond Future		Sell	165	0.00
R209 On 05/05/2016	Bond Future		Buy	165	0.00
R209 On 05/05/2016	Bond Future		Sell	448	0.00
R209 On 05/05/2016	Bond Future		Buy	448	0.00
R210 Bond Future					
R210 On 04/02/2016	Bond Future		Buy	1	0.00
R210 On 04/02/2016	Bond Future		Sell	1	0.00
R210 On 05/05/2016	Bond Future		Sell	1	0.00
R210 On 05/05/2016	Bond Future		Buy	1	0.00
R210 On 04/02/2016	Bond Future		Buy	12	0.00
R210 On 04/02/2016	Bond Future		Sell	12	0.00
R210 On 05/05/2016	Bond Future		Sell	12	0.00
R210 On 05/05/2016	Bond Future		Buy	12	0.00
R210 On 04/02/2016	Bond Future		Buy	16	0.00
R210 On 04/02/2016	Bond Future		Sell	16	0.00
R210 On 05/05/2016	Bond Future		Sell	16	0.00
R210 On 05/05/2016	Bond Future		Buy	16	0.00
R210 On 04/02/2016	Bond Future		Buy	20	0.00
R210 On 04/02/2016	Bond Future		Sell	20	0.00
R210 On 05/05/2016	Bond Future		Sell	20	0.00
R210 On 05/05/2016	Bond Future		Buy	20	0.00
R210 On 04/02/2016	Bond Future		Buy	84	0.00
R210 On 04/02/2016	Bond Future		Sell	84	0.00
R210 On 05/05/2016	Bond Future		Sell	84	0.00
R210 On 05/05/2016	Bond Future		Buy	84	0.00
R210 On 04/02/2016	Bond Future		Buy	200	0.00
R210 On 04/02/2016	Bond Future		Sell	200	0.00
R210 On 04/02/2016	Bond Future		Buy	823	0.00
R210 On 04/02/2016	Bond Future		Sell	823	0.00
R210 On 05/05/2016	Bond Future		Sell	823	0.00
R210 On 05/05/2016	Bond Future		Buy	823	0.00

R213 Bond Future

R213 On 04/02/2016	Bond Future	Sell	1	0.00
R213 On 04/02/2016	Bond Future	Buy	1	0.00
R213 On 04/02/2016	Bond Future	Sell	1	0.00
R213 On 04/02/2016	Bond Future	Buy	1	0.00
R213 On 04/02/2016	Bond Future	Sell	2	0.00
R213 On 04/02/2016	Bond Future	Buy	2	0.00
R213 On 04/02/2016	Bond Future	Sell	2	0.00
R213 On 04/02/2016	Bond Future	Buy	2	0.00
R213 On 04/02/2016	Bond Future	Sell	3	0.00
R213 On 04/02/2016	Bond Future	Buy	3	0.00
R213 On 04/02/2016	Bond Future	Sell	3	0.00
R213 On 04/02/2016	Bond Future	Buy	3	0.00
R213 On 04/02/2016	Bond Future	Sell	3	0.00
R213 On 04/02/2016	Bond Future	Buy	3	0.00
R213 On 04/02/2016	Bond Future	Sell	4	0.00
R213 On 04/02/2016	Bond Future	Buy	4	0.00
R213 On 04/02/2016	Bond Future	Sell	4	0.00
R213 On 04/02/2016	Bond Future	Buy	4	0.00
R213 On 04/02/2016	Bond Future	Sell	5	0.00
R213 On 04/02/2016	Bond Future	Buy	5	0.00
R213 On 04/02/2016	Bond Future	Sell	5	0.00
R213 On 04/02/2016	Bond Future	Buy	5	0.00
R213 On 04/02/2016	Bond Future	Sell	5	0.00
R213 On 04/02/2016	Bond Future	Buy	5	0.00
R213 On 04/02/2016	Bond Future	Sell	6	0.00
R213 On 04/02/2016	Bond Future	Buy	6	0.00
R213 On 04/02/2016	Bond Future	Sell	7	0.00
R213 On 04/02/2016	Bond Future	Buy	7	0.00
R213 On 04/02/2016	Bond Future	Sell	7	0.00
R213 On 04/02/2016	Bond Future	Buy	7	0.00
R213 On 04/02/2016	Bond Future	Sell	8	0.00
R213 On 04/02/2016	Bond Future	Buy	8	0.00
R213 On 04/02/2016	Bond Future	Sell	8	0.00
R213 On 04/02/2016	Bond Future	Buy	8	0.00
R213 On 04/02/2016	Bond Future	Sell	8	0.00
R213 On 04/02/2016	Bond Future	Buy	8	0.00
R213 On 04/02/2016	Bond Future	Sell	9	0.00
R213 On 04/02/2016	Bond Future	Buy	9	0.00
R213 On 04/02/2016	Bond Future	Buy	9	0.00
R213 On 04/02/2016	Bond Future	Buy	10	0.00
R213 On 04/02/2016	Bond Future	Sell	10	0.00
R213 On 04/02/2016	Bond Future	Sell	12	0.00
R213 On 04/02/2016	Bond Future	Buy	12	0.00
R213 On 04/02/2016	Bond Future	Sell	12	0.00
R213 On 04/02/2016	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 04/02/2016	Bond Future		Sell	12	0.00
R213 On 04/02/2016	Bond Future		Buy	12	0.00
R213 On 04/02/2016	Bond Future		Sell	13	0.00
R213 On 04/02/2016	Bond Future		Buy	13	0.00
R213 On 04/02/2016	Bond Future		Sell	14	0.00
R213 On 04/02/2016	Bond Future		Buy	14	0.00
R213 On 04/02/2016	Bond Future		Sell	16	0.00
R213 On 04/02/2016	Bond Future		Buy	16	0.00
R213 On 04/02/2016	Bond Future		Sell	28	0.00
R213 On 04/02/2016	Bond Future		Buy	28	0.00
R213 On 04/02/2016	Bond Future		Sell	49	0.00
R213 On 04/02/2016	Bond Future		Buy	49	0.00
R213 On 04/02/2016	Bond Future		Sell	71	0.00
R213 On 04/02/2016	Bond Future		Buy	71	0.00
R213 On 04/02/2016	Bond Future		Sell	74	0.00
R213 On 04/02/2016	Bond Future		Buy	74	0.00
R213 On 04/02/2016	Bond Future		Sell	76	0.00
R213 On 04/02/2016	Bond Future		Buy	76	0.00
R213 On 04/02/2016	Bond Future		Sell	185	0.00
R213 On 04/02/2016	Bond Future		Buy	185	0.00
R213 On 04/02/2016	Bond Future		Sell	342	0.00
R213 On 04/02/2016	Bond Future		Buy	342	0.00
R213 On 04/02/2016	Bond Future		Sell	847	0.00
R213 On 04/02/2016	Bond Future		Buy	847	0.00
R213 On 04/02/2016	Bond Future		Buy	1,852	0.00
R213 On 04/02/2016	Bond Future		Sell	1,852	0.00
Grand Total for Daily Detailed Turnover:				89,326	0.00