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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/10/2016

TO DATE : 25/10/2016

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

ALBI On 03/11/2016	Index Future		Buy	277	0.00
ALBI On 03/11/2016	Index Future		Sell	277	0.00
ALBI On 03/11/2016	Index Future		Sell	277	0.00
ALBI On 03/11/2016	Index Future		Buy	277	0.00
ALBI On 02/02/2017	Index Future		Buy	277	0.00
ALBI On 02/02/2017	Index Future		Sell	277	0.00
ALBI On 02/02/2017	Index Future		Sell	277	0.00
ALBI On 02/02/2017	Index Future		Buy	277	0.00

#### All Bond Term Splits 7-12 Years

AL7T On 03/11/2016	Index Future		Buy	2	0.00
AL7T On 03/11/2016	Index Future		Sell	2	0.00
AL7T On 03/11/2016	Index Future		Buy	2	0.00
AL7T On 03/11/2016	Index Future		Sell	2	0.00

AL7T On 02/02/2017	Index Future	Sell	2	0.00
AL7T On 02/02/2017	Index Future	Buy	2	0.00
AL7T On 02/02/2017	Index Future	Buy	2	0.00
AL7T On 02/02/2017	Index Future	Sell	2	0.00

**ES33 Bond Future**

ES33 On 03/11/2016	Bond Future	Buy	2	0.00
ES33 On 03/11/2016	Bond Future	Sell	2	0.00
ES33 On 02/02/2017	Bond Future	Sell	2	0.00
ES33 On 02/02/2017	Bond Future	Buy	2	0.00
ES33 On 03/11/2016	Bond Future	Buy	9	0.00
ES33 On 03/11/2016	Bond Future	Sell	9	0.00
ES33 On 02/02/2017	Bond Future	Sell	9	0.00
ES33 On 02/02/2017	Bond Future	Buy	9	0.00
ES33 On 03/11/2016	Bond Future	Buy	11	0.00
ES33 On 03/11/2016	Bond Future	Sell	11	0.00
ES33 On 02/02/2017	Bond Future	Sell	11	0.00
ES33 On 02/02/2017	Bond Future	Buy	11	0.00
ES33 On 03/11/2016	Bond Future	Buy	73	0.00
ES33 On 03/11/2016	Bond Future	Sell	73	0.00
ES33 On 02/02/2017	Bond Future	Sell	73	0.00
ES33 On 02/02/2017	Bond Future	Buy	73	0.00
ES33 On 03/11/2016	Bond Future	Buy	78	0.00
ES33 On 03/11/2016	Bond Future	Sell	78	0.00
ES33 On 02/02/2017	Bond Future	Sell	78	0.00
ES33 On 02/02/2017	Bond Future	Buy	78	0.00
ES33 On 03/11/2016	Bond Future	Buy	122	0.00
ES33 On 03/11/2016	Bond Future	Sell	122	0.00
ES33 On 02/02/2017	Bond Future	Sell	122	0.00
ES33 On 02/02/2017	Bond Future	Buy	122	0.00
ES33 On 03/11/2016	Bond Future	Buy	151	0.00
ES33 On 03/11/2016	Bond Future	Sell	151	0.00
ES33 On 02/02/2017	Bond Future	Sell	151	0.00
ES33 On 02/02/2017	Bond Future	Buy	151	0.00
ES33 On 03/11/2016	Bond Future	Buy	571	0.00
ES33 On 03/11/2016	Bond Future	Sell	571	0.00
ES33 On 02/02/2017	Bond Future	Sell	571	0.00
ES33 On 02/02/2017	Bond Future	Buy	571	0.00
ES33 On 03/11/2016	Bond Future	Buy	893	0.00
ES33 On 03/11/2016	Bond Future	Sell	893	0.00
ES33 On 02/02/2017	Bond Future	Sell	893	0.00
ES33 On 02/02/2017	Bond Future	Buy	893	0.00
ES33 On 03/11/2016	Bond Future	Buy	1,080	0.00
ES33 On 03/11/2016	Bond Future	Sell	1,080	0.00
ES33 On 02/02/2017	Bond Future	Sell	1,080	0.00
ES33 On 02/02/2017	Bond Future	Buy	1,080	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 On 03/11/2016	Bond Future		Buy	1,755	0.00
ES33 On 03/11/2016	Bond Future		Sell	1,755	0.00
ES33 On 02/02/2017	Bond Future		Sell	1,755	0.00
ES33 On 02/02/2017	Bond Future		Buy	1,755	0.00
ES33 On 03/11/2016	Bond Future		Buy	2,044	0.00
ES33 On 03/11/2016	Bond Future		Sell	2,044	0.00
ES33 On 02/02/2017	Bond Future		Sell	2,044	0.00
ES33 On 02/02/2017	Bond Future		Buy	2,044	0.00
ES33 On 03/11/2016	Bond Future		Buy	6,789	0.00
ES33 On 03/11/2016	Bond Future		Sell	6,789	0.00
ES33 On 02/02/2017	Bond Future		Sell	6,789	0.00
ES33 On 02/02/2017	Bond Future		Buy	6,789	0.00
<b>Govi Total Return Index</b>					
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00
GOVI On 03/11/2016	GOVI		Buy	2	0.00
GOVI On 03/11/2016	GOVI		Buy	3	0.00
GOVI On 03/11/2016	GOVI		Sell	3	0.00
<b>I2025 Bond Future</b>					
2025 On 03/11/2016	Bond Future		Sell	500	0.00
2025 On 03/11/2016	Bond Future		Buy	500	0.00
2025 On 03/11/2016	Bond Future		Buy	500	0.00
2025 On 03/11/2016	Bond Future		Sell	500	0.00
2025 On 02/02/2017	Bond Future		Sell	500	0.00
2025 On 02/02/2017	Bond Future		Buy	500	0.00
2025 On 02/02/2017	Bond Future		Sell	500	0.00
2025 On 02/02/2017	Bond Future		Buy	500	0.00
<b>I2038 Bond Future</b>					
2038 On 02/02/2017	Bond Future		Sell	591	0.00
2038 On 02/02/2017	Bond Future		Buy	591	0.00
2038 On 03/11/2016	Bond Future		Buy	591	0.00
2038 On 03/11/2016	Bond Future		Sell	591	0.00
2038 On 02/02/2017	Bond Future		Buy	1,000	0.00
2038 On 02/02/2017	Bond Future		Sell	1,000	0.00
2038 On 02/02/2017	Bond Future		Sell	1,000	0.00
2038 On 02/02/2017	Bond Future		Buy	1,000	0.00
2038 On 03/11/2016	Bond Future		Buy	1,000	0.00

2038 On 03/11/2016	Bond Future	Sell	1,000	0.00
2038 On 03/11/2016	Bond Future	Buy	1,000	0.00
2038 On 03/11/2016	Bond Future	Sell	1,000	0.00
2038 On 02/02/2017	Bond Future	Sell	3,314	0.00
2038 On 02/02/2017	Bond Future	Buy	3,314	0.00
2038 On 03/11/2016	Bond Future	Buy	3,314	0.00
2038 On 03/11/2016	Bond Future	Sell	3,314	0.00
2038 On 02/02/2017	Bond Future	Sell	10,450	0.00
2038 On 02/02/2017	Bond Future	Buy	10,450	0.00
2038 On 03/11/2016	Bond Future	Buy	10,450	0.00
2038 On 03/11/2016	Bond Future	Sell	10,450	0.00
2038 On 02/02/2017	Bond Future	Buy	14,355	0.00
2038 On 02/02/2017	Bond Future	Sell	14,355	0.00
2038 On 03/11/2016	Bond Future	Sell	14,355	0.00
2038 On 03/11/2016	Bond Future	Buy	14,355	0.00

**R186 Bond Future**

R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 02/02/2017	Bond Future	Sell	7	0.00
R186 On 02/02/2017	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Buy	15	0.00
R186 On 03/11/2016	Bond Future	Sell	15	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 02/02/2017	Bond Future	Buy	18	0.00
R186 On 02/02/2017	Bond Future	Sell	18	0.00
R186 On 03/11/2016	Bond Future	Buy	31	0.00
R186 On 03/11/2016	Bond Future	Sell	31	0.00
R186 On 02/02/2017	Bond Future	Sell	31	0.00
R186 On 02/02/2017	Bond Future	Buy	31	0.00
R186 On 02/02/2017	Bond Future	Buy	33	0.00
R186 On 02/02/2017	Bond Future	Sell	33	0.00
R186 On 03/11/2016	Bond Future	Buy	38	0.00
R186 On 03/11/2016	Bond Future	Sell	38	0.00
R186 On 02/02/2017	Bond Future	Sell	38	0.00
R186 On 02/02/2017	Bond Future	Buy	38	0.00
R186 On 03/11/2016	Bond Future	Sell	55	0.00
R186 On 03/11/2016	Bond Future	Buy	55	0.00
R186 On 03/11/2016	Bond Future	Sell	56	0.00
R186 On 03/11/2016	Bond Future	Buy	56	0.00
R186 On 03/11/2016	Bond Future	Buy	57	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future		Sell	57	0.00
R186 On 02/02/2017	Bond Future		Buy	57	0.00
R186 On 02/02/2017	Bond Future		Sell	57	0.00
R186 On 02/02/2017	Bond Future		Sell	57	0.00
R186 On 02/02/2017	Bond Future		Buy	57	0.00
R186 On 03/11/2016	Bond Future		Sell	71	0.00
R186 On 03/11/2016	Bond Future		Buy	71	0.00
R186 On 02/02/2017	Bond Future		Buy	72	0.00
R186 On 02/02/2017	Bond Future		Sell	72	0.00
R186 On 02/02/2017	Bond Future		Buy	104	0.00
R186 On 02/02/2017	Bond Future		Sell	104	0.00
R186 On 03/11/2016	Bond Future		Buy	106	0.00
R186 On 03/11/2016	Bond Future		Sell	106	0.00
R186 On 02/02/2017	Bond Future		Sell	106	0.00
R186 On 02/02/2017	Bond Future		Buy	106	0.00
R186 On 02/02/2017	Bond Future		Buy	174	0.00
R186 On 02/02/2017	Bond Future		Sell	174	0.00
R186 On 03/11/2016	Bond Future		Buy	191	0.00
R186 On 03/11/2016	Bond Future		Sell	191	0.00
R186 On 02/02/2017	Bond Future		Sell	191	0.00
R186 On 02/02/2017	Bond Future		Buy	191	0.00
R186 On 03/11/2016	Bond Future		Sell	198	0.00
R186 On 03/11/2016	Bond Future		Buy	198	0.00
R186 On 03/11/2016	Bond Future		Buy	250	0.00
R186 On 03/11/2016	Bond Future		Sell	250	0.00
R186 On 02/02/2017	Bond Future		Sell	250	0.00
R186 On 02/02/2017	Bond Future		Buy	250	0.00
R186 On 02/02/2017	Bond Future		Buy	264	0.00
R186 On 02/02/2017	Bond Future		Sell	264	0.00
R186 On 03/11/2016	Bond Future		Buy	283	0.00
R186 On 03/11/2016	Bond Future		Sell	283	0.00
R186 On 02/02/2017	Bond Future		Sell	283	0.00
R186 On 02/02/2017	Bond Future		Buy	283	0.00
R186 On 03/11/2016	Bond Future		Buy	360	0.00
R186 On 03/11/2016	Bond Future		Sell	360	0.00
R186 On 03/11/2016	Bond Future		Sell	360	0.00
R186 On 03/11/2016	Bond Future		Buy	360	0.00
R186 On 02/02/2017	Bond Future		Sell	370	0.00
R186 On 02/02/2017	Bond Future		Buy	370	0.00
R186 On 02/02/2017	Bond Future		Buy	370	0.00
R186 On 02/02/2017	Bond Future		Sell	370	0.00
R186 On 03/11/2016	Bond Future		Buy	421	0.00

R186 On 03/11/2016	Bond Future	Sell	421	0.00
R186 On 02/02/2017	Bond Future	Sell	421	0.00
R186 On 02/02/2017	Bond Future	Buy	421	0.00
R186 On 02/02/2017	Bond Future	Buy	428	0.00
R186 On 02/02/2017	Bond Future	Sell	428	0.00
R186 On 03/11/2016	Bond Future	Sell	451	0.00
R186 On 03/11/2016	Bond Future	Buy	451	0.00
R186 On 02/02/2017	Bond Future	Buy	476	0.00
R186 On 02/02/2017	Bond Future	Sell	476	0.00
R186 On 02/02/2017	Bond Future	Buy	520	0.00
R186 On 02/02/2017	Bond Future	Sell	520	0.00
R186 On 03/11/2016	Bond Future	Buy	522	0.00
R186 On 03/11/2016	Bond Future	Sell	522	0.00
R186 On 02/02/2017	Bond Future	Sell	522	0.00
R186 On 02/02/2017	Bond Future	Buy	522	0.00
R186 On 03/11/2016	Bond Future	Buy	547	0.00
R186 On 03/11/2016	Bond Future	Sell	547	0.00
R186 On 02/02/2017	Bond Future	Sell	547	0.00
R186 On 02/02/2017	Bond Future	Buy	547	0.00
R186 On 02/02/2017	Bond Future	Buy	760	0.00
R186 On 02/02/2017	Bond Future	Sell	760	0.00
R186 On 03/11/2016	Bond Future	Sell	831	0.00
R186 On 03/11/2016	Bond Future	Buy	831	0.00
R186 On 02/02/2017	Bond Future	Buy	832	0.00
R186 On 02/02/2017	Bond Future	Sell	832	0.00
R186 On 02/02/2017	Bond Future	Sell	922	0.00
R186 On 02/02/2017	Bond Future	Buy	922	0.00
R186 On 02/02/2017	Bond Future	Buy	1,074	0.00
R186 On 02/02/2017	Bond Future	Sell	1,074	0.00
R186 On 02/02/2017	Bond Future	Buy	1,110	0.00
R186 On 02/02/2017	Bond Future	Sell	1,110	0.00
R186 On 03/11/2016	Bond Future	Buy	1,961	0.00
R186 On 03/11/2016	Bond Future	Sell	1,961	0.00
R186 On 02/02/2017	Bond Future	Sell	1,961	0.00
R186 On 02/02/2017	Bond Future	Buy	1,961	0.00
R186 On 03/11/2016	Bond Future	Buy	3,091	0.00
R186 On 03/11/2016	Bond Future	Sell	3,091	0.00
R186 On 02/02/2017	Bond Future	Sell	3,091	0.00
R186 On 02/02/2017	Bond Future	Buy	3,091	0.00
R186 On 03/11/2016	Bond Future	Buy	3,437	0.00
R186 On 03/11/2016	Bond Future	Sell	3,437	0.00
R186 On 02/02/2017	Bond Future	Sell	3,437	0.00
R186 On 02/02/2017	Bond Future	Buy	3,437	0.00
R186 On 02/02/2017	Bond Future	Sell	5,000	0.00
R186 On 02/02/2017	Bond Future	Buy	5,000	0.00
R186 On 02/02/2017	Bond Future	Buy	5,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017	Bond Future		Sell	5,000	0.00
R186 On 03/11/2016	Bond Future		Buy	7,367	0.00
R186 On 03/11/2016	Bond Future		Sell	7,367	0.00
R186 On 02/02/2017	Bond Future		Sell	7,367	0.00
R186 On 02/02/2017	Bond Future		Buy	7,367	0.00
R186 On 03/11/2016	Bond Future		Buy	8,674	0.00
R186 On 03/11/2016	Bond Future		Sell	8,674	0.00
R186 On 02/02/2017	Bond Future		Sell	8,674	0.00
R186 On 02/02/2017	Bond Future		Buy	8,674	0.00
R186 On 03/11/2016	Bond Future		Buy	26,998	0.00
R186 On 03/11/2016	Bond Future		Sell	26,998	0.00
R186 On 02/02/2017	Bond Future		Buy	26,998	0.00
R186 On 02/02/2017	Bond Future		Sell	26,998	0.00

**R202 Bond Future**

R202 On 03/11/2016	Bond Future		Buy	5	0.00
R202 On 03/11/2016	Bond Future		Sell	5	0.00
R202 On 02/02/2017	Bond Future		Sell	5	0.00
R202 On 02/02/2017	Bond Future		Buy	5	0.00
R202 On 03/11/2016	Bond Future		Buy	17	0.00
R202 On 03/11/2016	Bond Future		Sell	17	0.00
R202 On 03/11/2016	Bond Future		Buy	17	0.00
R202 On 03/11/2016	Bond Future		Sell	17	0.00
R202 On 02/02/2017	Bond Future		Sell	17	0.00
R202 On 02/02/2017	Bond Future		Buy	17	0.00
R202 On 02/02/2017	Bond Future		Sell	17	0.00
R202 On 02/02/2017	Bond Future		Buy	17	0.00
R202 On 03/11/2016	Bond Future		Buy	58	0.00
R202 On 03/11/2016	Bond Future		Sell	58	0.00
R202 On 02/02/2017	Bond Future		Sell	58	0.00
R202 On 02/02/2017	Bond Future		Buy	58	0.00
R202 On 03/11/2016	Bond Future		Buy	59	0.00
R202 On 03/11/2016	Bond Future		Sell	59	0.00
R202 On 02/02/2017	Bond Future		Sell	59	0.00
R202 On 02/02/2017	Bond Future		Buy	59	0.00
R202 On 03/11/2016	Bond Future		Buy	83	0.00
R202 On 03/11/2016	Bond Future		Sell	83	0.00
R202 On 02/02/2017	Bond Future		Sell	83	0.00
R202 On 02/02/2017	Bond Future		Buy	83	0.00
R202 On 03/11/2016	Bond Future		Buy	207	0.00
R202 On 03/11/2016	Bond Future		Sell	207	0.00
R202 On 02/02/2017	Bond Future		Buy	207	0.00

R202 On 02/02/2017	Bond Future	Sell	207	0.00
R202 On 03/11/2016	Bond Future	Buy	294	0.00
R202 On 03/11/2016	Bond Future	Sell	294	0.00
R202 On 02/02/2017	Bond Future	Sell	294	0.00
R202 On 02/02/2017	Bond Future	Buy	294	0.00
R202 On 03/11/2016	Bond Future	Sell	400	0.00
R202 On 03/11/2016	Bond Future	Buy	400	0.00
R202 On 02/02/2017	Bond Future	Buy	400	0.00
R202 On 02/02/2017	Bond Future	Sell	400	0.00
R202 On 03/11/2016	Bond Future	Buy	842	0.00
R202 On 03/11/2016	Bond Future	Sell	842	0.00
R202 On 02/02/2017	Bond Future	Sell	842	0.00
R202 On 02/02/2017	Bond Future	Buy	842	0.00
R202 On 03/11/2016	Bond Future	Buy	909	0.00
R202 On 03/11/2016	Bond Future	Sell	909	0.00
R202 On 02/02/2017	Bond Future	Sell	909	0.00
R202 On 02/02/2017	Bond Future	Buy	909	0.00
R202 On 03/11/2016	Bond Future	Buy	1,070	0.00
R202 On 03/11/2016	Bond Future	Sell	1,070	0.00
R202 On 02/02/2017	Bond Future	Sell	1,070	0.00
R202 On 02/02/2017	Bond Future	Buy	1,070	0.00
R202 On 03/11/2016	Bond Future	Buy	1,085	0.00
R202 On 03/11/2016	Bond Future	Sell	1,085	0.00
R202 On 02/02/2017	Bond Future	Sell	1,085	0.00
R202 On 02/02/2017	Bond Future	Buy	1,085	0.00
R202 On 03/11/2016	Bond Future	Buy	2,656	0.00
R202 On 03/11/2016	Bond Future	Sell	2,656	0.00
R202 On 02/02/2017	Bond Future	Sell	2,656	0.00
R202 On 02/02/2017	Bond Future	Buy	2,656	0.00
R202 On 03/11/2016	Bond Future	Buy	3,006	0.00
R202 On 03/11/2016	Bond Future	Sell	3,006	0.00
R202 On 02/02/2017	Bond Future	Sell	3,006	0.00
R202 On 02/02/2017	Bond Future	Buy	3,006	0.00
R202 On 03/11/2016	Bond Future	Buy	3,246	0.00
R202 On 03/11/2016	Bond Future	Sell	3,246	0.00
R202 On 02/02/2017	Bond Future	Sell	3,246	0.00
R202 On 02/02/2017	Bond Future	Buy	3,246	0.00
R202 On 03/11/2016	Bond Future	Buy	3,817	0.00
R202 On 03/11/2016	Bond Future	Sell	3,817	0.00
R202 On 02/02/2017	Bond Future	Sell	3,817	0.00
R202 On 02/02/2017	Bond Future	Buy	3,817	0.00
R202 On 03/11/2016	Bond Future	Buy	3,872	0.00
R202 On 03/11/2016	Bond Future	Sell	3,872	0.00
R202 On 02/02/2017	Bond Future	Sell	3,872	0.00
R202 On 02/02/2017	Bond Future	Buy	3,872	0.00
R202 On 03/11/2016	Bond Future	Buy	6,725	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 03/11/2016	Bond Future		Sell	6,725	0.00
R202 On 02/02/2017	Bond Future		Buy	6,725	0.00
R202 On 02/02/2017	Bond Future		Sell	6,725	0.00
R202 On 03/11/2016	Bond Future		Buy	9,482	0.00
R202 On 03/11/2016	Bond Future		Sell	9,482	0.00
R202 On 02/02/2017	Bond Future		Sell	9,482	0.00
R202 On 02/02/2017	Bond Future		Buy	9,482	0.00
R202 On 03/11/2016	Bond Future		Buy	24,000	0.00
R202 On 03/11/2016	Bond Future		Sell	24,000	0.00
R202 On 02/02/2017	Bond Future		Sell	24,000	0.00
R202 On 02/02/2017	Bond Future		Buy	24,000	0.00
<b>R2030 Bond Future</b>					
2030 On 02/02/2017	Bond Future		Buy	14	0.00
2030 On 02/02/2017	Bond Future		Sell	14	0.00
2030 On 02/02/2017	Bond Future		Sell	14	0.00
2030 On 02/02/2017	Bond Future		Buy	14	0.00
<b>R2032 Bond Future</b>					
2032 On 03/11/2016	Bond Future		Sell	76	0.00
2032 On 03/11/2016	Bond Future		Buy	76	0.00
2032 On 02/02/2017	Bond Future		Buy	76	0.00
2032 On 02/02/2017	Bond Future		Sell	76	0.00
<b>R2035 Bond Future</b>					
R035 On 03/11/2016	Bond Future		Buy	123	0.00
R035 On 03/11/2016	Bond Future		Sell	123	0.00
R035 On 02/02/2017	Bond Future		Buy	123	0.00
R035 On 02/02/2017	Bond Future		Sell	123	0.00
R035 On 02/02/2017	Bond Future		Sell	283	0.00
R035 On 02/02/2017	Bond Future		Buy	283	0.00
<b>R2037 Bond Future</b>					
2037 On 03/11/2016	Bond Future		Sell	162	0.00
2037 On 03/11/2016	Bond Future		Buy	162	0.00
2037 On 02/02/2017	Bond Future		Buy	162	0.00
2037 On 02/02/2017	Bond Future		Sell	162	0.00
2037 On 02/02/2017	Bond Future		Sell	193	0.00
2037 On 02/02/2017	Bond Future		Buy	193	0.00
2037 On 02/02/2017	Bond Future		Sell	201	0.00
2037 On 02/02/2017	Bond Future		Buy	201	0.00

2037 On 02/02/2017	Bond Future	Sell	211	0.00
2037 On 02/02/2017	Bond Future	Buy	211	0.00
2037 On 02/02/2017	Bond Future	Sell	279	0.00
2037 On 02/02/2017	Bond Future	Buy	279	0.00
2037 On 02/02/2017	Bond Future	Sell	517	0.00
2037 On 02/02/2017	Bond Future	Buy	517	0.00
2037 On 02/02/2017	Bond Future	Sell	989	0.00
2037 On 02/02/2017	Bond Future	Buy	989	0.00
2037 On 02/02/2017	Bond Future	Sell	2,000	0.00
2037 On 02/02/2017	Bond Future	Buy	2,000	0.00
2037 On 02/02/2017	Bond Future	Sell	2,201	0.00
2037 On 02/02/2017	Bond Future	Buy	2,201	0.00

**R2040 Bond Future**

2040 On 02/02/2017	Bond Future	Buy	28	0.00
2040 On 02/02/2017	Bond Future	Sell	28	0.00
2040 On 02/02/2017	Bond Future	Sell	28	0.00
2040 On 02/02/2017	Bond Future	Buy	28	0.00

**R2048 Bond Future**

R248 On 03/11/2016	Bond Future	Buy	6	0.00
R248 On 03/11/2016	Bond Future	Sell	6	0.00
R248 On 03/11/2016	Bond Future	Buy	6	0.00
R248 On 03/11/2016	Bond Future	Sell	6	0.00
R248 On 02/02/2017	Bond Future	Sell	6	0.00
R248 On 02/02/2017	Bond Future	Buy	6	0.00
R248 On 02/02/2017	Bond Future	Sell	6	0.00
R248 On 02/02/2017	Bond Future	Buy	6	0.00
R248 On 03/11/2016	Bond Future	Buy	13	0.00
R248 On 03/11/2016	Bond Future	Sell	13	0.00
R248 On 02/02/2017	Bond Future	Sell	13	0.00
R248 On 02/02/2017	Bond Future	Buy	13	0.00
R248 On 03/11/2016	Bond Future	Buy	14	0.00
R248 On 03/11/2016	Bond Future	Sell	14	0.00
R248 On 02/02/2017	Bond Future	Sell	14	0.00
R248 On 02/02/2017	Bond Future	Buy	14	0.00
R248 On 03/11/2016	Bond Future	Buy	23	0.00
R248 On 03/11/2016	Bond Future	Sell	23	0.00
R248 On 02/02/2017	Bond Future	Sell	23	0.00
R248 On 02/02/2017	Bond Future	Buy	23	0.00
R248 On 03/11/2016	Bond Future	Buy	51	0.00
R248 On 03/11/2016	Bond Future	Sell	51	0.00
R248 On 02/02/2017	Bond Future	Sell	51	0.00
R248 On 02/02/2017	Bond Future	Buy	51	0.00
R248 On 03/11/2016	Bond Future	Sell	63	0.00
R248 On 03/11/2016	Bond Future	Buy	63	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/02/2017	Bond Future		Sell	63	0.00
R248 On 02/02/2017	Bond Future		Buy	63	0.00
R248 On 03/11/2016	Bond Future		Sell	176	0.00
R248 On 03/11/2016	Bond Future		Buy	176	0.00
R248 On 02/02/2017	Bond Future		Buy	176	0.00
R248 On 02/02/2017	Bond Future		Sell	176	0.00
<b>R207 Bond Future</b>					
R207 On 03/11/2016	Bond Future		Sell	4	0.00
R207 On 03/11/2016	Bond Future		Buy	4	0.00
R207 On 03/11/2016	Bond Future		Sell	4	0.00
R207 On 03/11/2016	Bond Future		Buy	4	0.00
R207 On 03/11/2016	Bond Future		Buy	246	0.00
R207 On 03/11/2016	Bond Future		Sell	246	0.00
R207 On 03/11/2016	Bond Future		Buy	246	0.00
R207 On 03/11/2016	Bond Future		Sell	246	0.00
R207 On 02/02/2017	Bond Future		Buy	250	0.00
R207 On 02/02/2017	Bond Future		Sell	250	0.00
R207 On 02/02/2017	Bond Future		Sell	250	0.00
R207 On 02/02/2017	Bond Future		Buy	250	0.00
<b>R208 Bond Futures</b>					
R208 On 02/02/2017	Bond Future		Buy	291	0.00
R208 On 02/02/2017	Bond Future		Sell	291	0.00
R208 On 02/02/2017	Bond Future		Sell	291	0.00
R208 On 02/02/2017	Bond Future		Buy	291	0.00
R208 On 03/11/2016	Bond Future		Sell	297	0.00
R208 On 03/11/2016	Bond Future		Buy	297	0.00
R208 On 03/11/2016	Bond Future		Buy	297	0.00
R208 On 03/11/2016	Bond Future		Sell	297	0.00
<b>R209 Bond Future</b>					
R209 On 03/11/2016	Bond Future		Buy	2	0.00
R209 On 03/11/2016	Bond Future		Sell	2	0.00
R209 On 02/02/2017	Bond Future		Sell	2	0.00
R209 On 02/02/2017	Bond Future		Buy	2	0.00
R209 On 02/02/2017	Bond Future		Sell	3	0.00
R209 On 02/02/2017	Bond Future		Buy	3	0.00
R209 On 02/02/2017	Bond Future		Sell	3	0.00
R209 On 02/02/2017	Bond Future		Buy	3	0.00
R209 On 03/11/2016	Bond Future		Buy	15	0.00

R209 On 03/11/2016	Bond Future	Sell	15	0.00
R209 On 02/02/2017	Bond Future	Sell	15	0.00
R209 On 02/02/2017	Bond Future	Buy	15	0.00
R209 On 03/11/2016	Bond Future	Buy	17	0.00
R209 On 03/11/2016	Bond Future	Sell	17	0.00
R209 On 02/02/2017	Bond Future	Sell	17	0.00
R209 On 02/02/2017	Bond Future	Buy	17	0.00
R209 On 03/11/2016	Bond Future	Buy	21	0.00
R209 On 03/11/2016	Bond Future	Sell	21	0.00
R209 On 02/02/2017	Bond Future	Sell	21	0.00
R209 On 02/02/2017	Bond Future	Buy	21	0.00
R209 On 03/11/2016	Bond Future	Buy	28	0.00
R209 On 03/11/2016	Bond Future	Sell	28	0.00
R209 On 02/02/2017	Bond Future	Sell	28	0.00
R209 On 02/02/2017	Bond Future	Buy	28	0.00
R209 On 03/11/2016	Bond Future	Buy	69	0.00
R209 On 03/11/2016	Bond Future	Sell	69	0.00
R209 On 02/02/2017	Bond Future	Sell	69	0.00
R209 On 02/02/2017	Bond Future	Buy	69	0.00
R209 On 03/11/2016	Bond Future	Buy	169	0.00
R209 On 03/11/2016	Bond Future	Sell	169	0.00
R209 On 02/02/2017	Bond Future	Sell	169	0.00
R209 On 02/02/2017	Bond Future	Buy	169	0.00
R209 On 03/11/2016	Bond Future	Buy	256	0.00
R209 On 03/11/2016	Bond Future	Sell	256	0.00
R209 On 02/02/2017	Bond Future	Sell	256	0.00
R209 On 02/02/2017	Bond Future	Buy	256	0.00
R209 On 03/11/2016	Bond Future	Buy	918	0.00
R209 On 03/11/2016	Bond Future	Sell	918	0.00
R209 On 02/02/2017	Bond Future	Sell	918	0.00
R209 On 02/02/2017	Bond Future	Buy	918	0.00
R209 On 03/11/2016	Bond Future	Buy	1,495	0.00
R209 On 03/11/2016	Bond Future	Sell	1,495	0.00
R209 On 02/02/2017	Bond Future	Sell	1,495	0.00
R209 On 02/02/2017	Bond Future	Buy	1,495	0.00

**R210 Bond Future**

R210 On 03/11/2016	Bond Future	Buy	1	0.00
R210 On 03/11/2016	Bond Future	Sell	1	0.00
R210 On 02/02/2017	Bond Future	Sell	1	0.00
R210 On 02/02/2017	Bond Future	Buy	1	0.00
R210 On 03/11/2016	Bond Future	Sell	31	0.00
R210 On 03/11/2016	Bond Future	Buy	31	0.00
R210 On 02/02/2017	Bond Future	Sell	31	0.00
R210 On 02/02/2017	Bond Future	Buy	31	0.00
R210 On 03/11/2016	Bond Future	Buy	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 On 03/11/2016	Bond Future		Sell	32	0.00
R210 On 02/02/2017	Bond Future		Sell	32	0.00
R210 On 02/02/2017	Bond Future		Buy	32	0.00
R210 On 03/11/2016	Bond Future		Buy	455	0.00
R210 On 03/11/2016	Bond Future		Sell	455	0.00
R210 On 02/02/2017	Bond Future		Sell	455	0.00
R210 On 02/02/2017	Bond Future		Buy	455	0.00
R210 On 03/11/2016	Bond Future		Sell	519	0.00
R210 On 03/11/2016	Bond Future		Buy	519	0.00
R210 On 02/02/2017	Bond Future		Buy	519	0.00
R210 On 02/02/2017	Bond Future		Sell	519	0.00
R210 On 03/11/2016	Bond Future		Sell	1,180	0.00
R210 On 03/11/2016	Bond Future		Buy	1,180	0.00
R210 On 02/02/2017	Bond Future		Buy	1,180	0.00
R210 On 02/02/2017	Bond Future		Sell	1,180	0.00
<b>R212 Bond Future</b>					
R212 On 03/11/2016	Bond Future		Sell	122	0.00
R212 On 03/11/2016	Bond Future		Buy	122	0.00
R212 On 02/02/2017	Bond Future		Buy	122	0.00
R212 On 02/02/2017	Bond Future		Sell	122	0.00
R212 On 03/11/2016	Bond Future		Buy	1,000	0.00
R212 On 03/11/2016	Bond Future		Sell	1,000	0.00
R212 On 03/11/2016	Bond Future		Buy	1,000	0.00
R212 On 03/11/2016	Bond Future		Sell	1,000	0.00
R212 On 02/02/2017	Bond Future		Buy	1,000	0.00
R212 On 02/02/2017	Bond Future		Sell	1,000	0.00
R212 On 02/02/2017	Bond Future		Sell	1,000	0.00
R212 On 02/02/2017	Bond Future		Buy	1,000	0.00
<b>R213 Bond Future</b>					
R213 On 03/11/2016	Bond Future		Buy	69	0.00
R213 On 03/11/2016	Bond Future		Sell	69	0.00
R213 On 02/02/2017	Bond Future		Sell	69	0.00
R213 On 02/02/2017	Bond Future		Buy	69	0.00
R213 On 03/11/2016	Bond Future		Buy	127	0.00
R213 On 03/11/2016	Bond Future		Sell	127	0.00
R213 On 02/02/2017	Bond Future		Sell	127	0.00
R213 On 02/02/2017	Bond Future		Buy	127	0.00
R213 On 03/11/2016	Bond Future		Sell	196	0.00
R213 On 03/11/2016	Bond Future		Buy	196	0.00

R213 On 02/02/2017	Bond Future	Buy	196	0.00
R213 On 02/02/2017	Bond Future	Sell	196	0.00

**R214 Bond Future**

R214 On 03/11/2016	Bond Future	Buy	5	0.00
R214 On 03/11/2016	Bond Future	Sell	5	0.00
R214 On 03/11/2016	Bond Future	Buy	38	0.00
R214 On 03/11/2016	Bond Future	Sell	38	0.00
R214 On 03/11/2016	Bond Future	Buy	62	0.00
R214 On 03/11/2016	Bond Future	Sell	62	0.00
R214 On 03/11/2016	Bond Future	Sell	105	0.00
R214 On 03/11/2016	Bond Future	Buy	105	0.00

<b>Grand Total for Daily Detailed Turnover:</b>			<b>369,580</b>	<b>0.00</b>
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