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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/01/2017

TO DATE : 24/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index Term Split 3-7 Years

AL37 On 02/02/2017	Index Future		Sell	1	0.00
AL37 On 02/02/2017	Index Future		Buy	1	0.00
AL37 On 02/02/2017	Index Future		Sell	1	0.00
AL37 On 02/02/2017	Index Future		Buy	1	0.00
AL37 On 04/05/2017	Index Future		Buy	1	0.00
AL37 On 04/05/2017	Index Future		Sell	1	0.00
AL37 On 04/05/2017	Index Future		Buy	1	0.00
AL37 On 04/05/2017	Index Future		Sell	1	0.00
AL37 On 02/02/2017	Index Future		Sell	2	0.00
AL37 On 02/02/2017	Index Future		Buy	2	0.00
AL37 On 04/05/2017	Index Future		Buy	2	0.00
AL37 On 04/05/2017	Index Future		Sell	2	0.00
AL37 On 02/02/2017	Index Future		Sell	3	0.00
AL37 On 02/02/2017	Index Future		Buy	3	0.00

AL37 On 04/05/2017	Index Future	Buy	3	0.00
AL37 On 04/05/2017	Index Future	Sell	3	0.00
AL37 On 02/02/2017	Index Future	Sell	7	0.00
AL37 On 02/02/2017	Index Future	Buy	7	0.00
AL37 On 04/05/2017	Index Future	Sell	7	0.00
AL37 On 04/05/2017	Index Future	Buy	7	0.00

Govi Total Return Index

GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 04/05/2017	GOVI	Buy	100	0.00
GOVI On 04/05/2017	GOVI	Sell	100	0.00
GOVI On 04/05/2017	GOVI	Sell	100	0.00
GOVI On 04/05/2017	GOVI	Buy	100	0.00
GOVI On 02/02/2017	GOVI	Sell	100	0.00
GOVI On 02/02/2017	GOVI	Buy	100	0.00
GOVI On 02/02/2017	GOVI	Buy	100	0.00
GOVI On 02/02/2017	GOVI	Sell	100	0.00

I2025 Bond Future

2025 On 02/02/2017	Bond Future	Buy	15	0.00
2025 On 02/02/2017	Bond Future	Sell	15	0.00
2025 On 04/05/2017	Bond Future	Sell	15	0.00
2025 On 04/05/2017	Bond Future	Buy	15	0.00
2025 On 04/05/2017	Bond Future	Sell	36	0.00
2025 On 04/05/2017	Bond Future	Buy	36	0.00
2025 On 02/02/2017	Bond Future	Buy	66	0.00
2025 On 02/02/2017	Bond Future	Sell	66	0.00
2025 On 02/02/2017	Bond Future	Buy	336	0.00
2025 On 02/02/2017	Bond Future	Sell	336	0.00
2025 On 04/05/2017	Bond Future	Sell	366	0.00
2025 On 04/05/2017	Bond Future	Buy	366	0.00
2025 On 02/02/2017	Bond Future	Sell	417	0.00
2025 On 02/02/2017	Bond Future	Buy	417	0.00
2025 On 04/05/2017	Bond Future	Sell	417	0.00
2025 On 04/05/2017	Bond Future	Buy	417	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
2025 On 02/02/2017	Bond Future	Sell	500	0.00
2025 On 04/05/2017	Bond Future	Sell	500	0.00
2025 On 04/05/2017	Bond Future	Buy	500	0.00
2025 On 04/05/2017	Bond Future	Sell	500	0.00
2025 On 04/05/2017	Bond Future	Buy	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 02/02/2017			Buy	257	0.00
2038 On 02/02/2017			Sell	257	0.00
2038 On 04/05/2017			Sell	257	0.00
2038 On 04/05/2017			Buy	257	0.00
2038 On 02/02/2017			Buy	998	0.00
2038 On 02/02/2017			Sell	998	0.00
2038 On 04/05/2017			Sell	998	0.00
2038 On 04/05/2017			Buy	998	0.00
2038 On 02/02/2017			Buy	1,000	0.00
2038 On 02/02/2017			Sell	1,000	0.00
2038 On 02/02/2017			Buy	1,000	0.00
2038 On 02/02/2017			Sell	1,000	0.00
2038 On 04/05/2017			Sell	1,000	0.00
2038 On 04/05/2017			Buy	1,000	0.00
2038 On 04/05/2017			Sell	1,000	0.00
2038 On 04/05/2017			Buy	1,000	0.00
2038 On 02/02/2017			Sell	1,255	0.00
2038 On 02/02/2017			Buy	1,255	0.00
2038 On 04/05/2017			Sell	1,255	0.00
2038 On 04/05/2017			Buy	1,255	0.00
I2050 Bond Future					
2050 On 02/02/2017			Buy	505	0.00
2050 On 02/02/2017			Sell	505	0.00
2050 On 04/05/2017			Sell	505	0.00
2050 On 04/05/2017			Buy	505	0.00
2050 On 02/02/2017			Buy	1,043	0.00
2050 On 02/02/2017			Sell	1,043	0.00
2050 On 04/05/2017			Sell	1,043	0.00
2050 On 04/05/2017			Buy	1,043	0.00
2050 On 02/02/2017			Buy	1,548	0.00
2050 On 02/02/2017			Sell	1,548	0.00
2050 On 04/05/2017			Buy	1,548	0.00
2050 On 04/05/2017			Sell	1,548	0.00
New Inflation Linked Index					
IGOV On 02/02/2017			Sell	412	0.00
IGOV On 02/02/2017			Buy	412	0.00
IGOV On 04/05/2017			Sell	412	0.00

IGOV On 04/05/2017	Index Future	Buy	412	0.00
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R186 Bond Future

R186 On 02/02/2017	Bond Future	Buy	3	0.00
R186 On 02/02/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 02/02/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Buy	12	0.00
R186 On 04/05/2017	Bond Future	Buy	12	0.00
R186 On 04/05/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Sell	19	0.00
R186 On 02/02/2017	Bond Future	Buy	19	0.00
R186 On 02/02/2017	Bond Future	Sell	19	0.00
R186 On 02/02/2017	Bond Future	Buy	19	0.00
R186 On 02/02/2017	Bond Future	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	39	0.00
R186 On 02/02/2017	Bond Future	Sell	39	0.00
R186 On 04/05/2017	Bond Future	Sell	39	0.00
R186 On 04/05/2017	Bond Future	Buy	39	0.00
R186 On 04/05/2017	Bond Future	Sell	45	0.00
R186 On 04/05/2017	Bond Future	Buy	45	0.00
R186 On 02/02/2017	Bond Future	Buy	46	0.00
R186 On 02/02/2017	Bond Future	Sell	46	0.00
R186 On 04/05/2017	Bond Future	Sell	47	0.00
R186 On 04/05/2017	Bond Future	Buy	47	0.00
R186 On 02/02/2017	Bond Future	Buy	48	0.00
R186 On 02/02/2017	Bond Future	Sell	48	0.00
R186 On 04/05/2017	Bond Future	Sell	66	0.00
R186 On 04/05/2017	Bond Future	Buy	66	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	Buy	67	0.00
R186 On 04/05/2017	Bond Future	Sell	67	0.00
R186 On 02/02/2017	Bond Future	Sell	68	0.00
R186 On 02/02/2017	Bond Future	Buy	68	0.00
R186 On 04/05/2017	Bond Future	Sell	70	0.00
R186 On 04/05/2017	Bond Future	Buy	70	0.00
R186 On 02/02/2017	Bond Future	Buy	71	0.00
R186 On 02/02/2017	Bond Future	Sell	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 02/02/2017	Bond Future	Buy	72	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Sell	72	0.00
R186 On 04/05/2017			Buy	98	0.00
R186 On 04/05/2017			Sell	98	0.00
R186 On 04/05/2017			Sell	98	0.00
R186 On 04/05/2017			Buy	98	0.00
R186 On 02/02/2017			Sell	100	0.00
R186 On 02/02/2017			Buy	100	0.00
R186 On 02/02/2017			Buy	100	0.00
R186 On 02/02/2017			Sell	100	0.00
R186 On 04/05/2017			Buy	147	0.00
R186 On 04/05/2017			Sell	147	0.00
R186 On 02/02/2017			Sell	150	0.00
R186 On 02/02/2017			Buy	150	0.00
R186 On 04/05/2017			Sell	152	0.00
R186 On 04/05/2017			Buy	152	0.00
R186 On 02/02/2017			Buy	155	0.00
R186 On 02/02/2017			Sell	155	0.00
R186 On 04/05/2017			Sell	157	0.00
R186 On 04/05/2017			Buy	157	0.00
R186 On 02/02/2017			Buy	160	0.00
R186 On 02/02/2017			Sell	160	0.00
R186 On 04/05/2017			Sell	169	0.00
R186 On 04/05/2017			Buy	169	0.00
R186 On 02/02/2017			Buy	172	0.00
R186 On 02/02/2017			Sell	172	0.00
R186 On 04/05/2017			Sell	196	0.00
R186 On 04/05/2017			Buy	196	0.00
R186 On 02/02/2017			Buy	200	0.00
R186 On 02/02/2017			Sell	200	0.00
R186 On 04/05/2017			Sell	205	0.00
R186 On 04/05/2017			Buy	205	0.00
R186 On 02/02/2017			Buy	209	0.00
R186 On 02/02/2017			Sell	209	0.00
R186 On 04/05/2017			Sell	224	0.00
R186 On 04/05/2017			Buy	224	0.00
R186 On 02/02/2017			Buy	228	0.00
R186 On 02/02/2017			Sell	228	0.00
R186 On 04/05/2017			Buy	232	0.00
R186 On 04/05/2017			Sell	232	0.00
R186 On 04/05/2017			Sell	235	0.00
R186 On 04/05/2017			Buy	235	0.00
R186 On 02/02/2017			Sell	236	0.00

R186 On 02/02/2017	Bond Future	Buy	236	0.00
R186 On 04/05/2017	Bond Future	Sell	236	0.00
R186 On 04/05/2017	Bond Future	Buy	236	0.00
R186 On 04/05/2017	Bond Future	Sell	238	0.00
R186 On 04/05/2017	Bond Future	Buy	238	0.00
R186 On 02/02/2017	Bond Future	Buy	240	0.00
R186 On 02/02/2017	Bond Future	Sell	240	0.00
R186 On 04/05/2017	Bond Future	Sell	240	0.00
R186 On 04/05/2017	Bond Future	Buy	240	0.00
R186 On 02/02/2017	Bond Future	Buy	241	0.00
R186 On 02/02/2017	Bond Future	Sell	241	0.00
R186 On 02/02/2017	Bond Future	Buy	243	0.00
R186 On 02/02/2017	Bond Future	Sell	243	0.00
R186 On 02/02/2017	Bond Future	Buy	245	0.00
R186 On 02/02/2017	Bond Future	Sell	245	0.00
R186 On 04/05/2017	Bond Future	Buy	255	0.00
R186 On 04/05/2017	Bond Future	Sell	255	0.00
R186 On 02/02/2017	Bond Future	Sell	260	0.00
R186 On 02/02/2017	Bond Future	Buy	260	0.00
R186 On 04/05/2017	Bond Future	Buy	299	0.00
R186 On 04/05/2017	Bond Future	Sell	299	0.00
R186 On 02/02/2017	Bond Future	Sell	305	0.00
R186 On 02/02/2017	Bond Future	Buy	305	0.00
R186 On 04/05/2017	Bond Future	Sell	335	0.00
R186 On 04/05/2017	Bond Future	Buy	335	0.00
R186 On 02/02/2017	Bond Future	Buy	341	0.00
R186 On 02/02/2017	Bond Future	Sell	341	0.00
R186 On 04/05/2017	Bond Future	Buy	369	0.00
R186 On 04/05/2017	Bond Future	Sell	369	0.00
R186 On 04/05/2017	Bond Future	Sell	372	0.00
R186 On 04/05/2017	Bond Future	Buy	372	0.00
R186 On 02/02/2017	Bond Future	Sell	376	0.00
R186 On 02/02/2017	Bond Future	Buy	376	0.00
R186 On 02/02/2017	Bond Future	Buy	379	0.00
R186 On 02/02/2017	Bond Future	Sell	379	0.00
R186 On 04/05/2017	Bond Future	Sell	418	0.00
R186 On 04/05/2017	Bond Future	Buy	418	0.00
R186 On 02/02/2017	Bond Future	Buy	426	0.00
R186 On 02/02/2017	Bond Future	Sell	426	0.00
R186 On 04/05/2017	Bond Future	Sell	464	0.00
R186 On 04/05/2017	Bond Future	Buy	464	0.00
R186 On 02/02/2017	Bond Future	Buy	473	0.00
R186 On 02/02/2017	Bond Future	Sell	473	0.00
R186 On 04/05/2017	Bond Future	Sell	505	0.00
R186 On 04/05/2017	Bond Future	Buy	505	0.00
R186 On 02/02/2017	Bond Future	Buy	515	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017	Bond Future		Sell	515	0.00
R186 On 04/05/2017	Bond Future		Buy	542	0.00
R186 On 04/05/2017	Bond Future		Sell	542	0.00
R186 On 02/02/2017	Bond Future		Sell	552	0.00
R186 On 02/02/2017	Bond Future		Buy	552	0.00
R186 On 04/05/2017	Bond Future		Sell	564	0.00
R186 On 04/05/2017	Bond Future		Buy	564	0.00
R186 On 02/02/2017	Bond Future		Buy	575	0.00
R186 On 02/02/2017	Bond Future		Sell	575	0.00
R186 On 04/05/2017	Bond Future		Buy	608	0.00
R186 On 04/05/2017	Bond Future		Sell	608	0.00
R186 On 02/02/2017	Bond Future		Buy	620	0.00
R186 On 02/02/2017	Bond Future		Sell	620	0.00
R186 On 04/05/2017	Bond Future		Sell	643	0.00
R186 On 04/05/2017	Bond Future		Buy	643	0.00
R186 On 02/02/2017	Bond Future		Buy	655	0.00
R186 On 02/02/2017	Bond Future		Sell	655	0.00
R186 On 04/05/2017	Bond Future		Buy	684	0.00
R186 On 04/05/2017	Bond Future		Sell	684	0.00
R186 On 02/02/2017	Bond Future		Sell	697	0.00
R186 On 02/02/2017	Bond Future		Buy	697	0.00
R186 On 04/05/2017	Bond Future		Sell	1,058	0.00
R186 On 04/05/2017	Bond Future		Buy	1,058	0.00
R186 On 02/02/2017	Bond Future		Buy	1,078	0.00
R186 On 02/02/2017	Bond Future		Sell	1,078	0.00
R186 On 04/05/2017	Bond Future		Buy	2,735	0.00
R186 On 04/05/2017	Bond Future		Sell	2,735	0.00
R186 On 02/02/2017	Bond Future		Sell	2,786	0.00
R186 On 02/02/2017	Bond Future		Buy	2,786	0.00
R186 On 04/05/2017	Bond Future		Sell	2,826	0.00
R186 On 04/05/2017	Bond Future		Buy	2,826	0.00
R186 On 02/02/2017	Bond Future		Buy	2,880	0.00
R186 On 02/02/2017	Bond Future		Sell	2,880	0.00
R186 On 04/05/2017	Bond Future		Sell	3,349	0.00
R186 On 04/05/2017	Bond Future		Buy	3,349	0.00
R186 On 02/02/2017	Bond Future		Buy	3,413	0.00
R186 On 02/02/2017	Bond Future		Sell	3,413	0.00
R186 On 02/02/2017	Bond Future		Sell	3,690	0.00
R186 On 02/02/2017	Bond Future		Buy	3,690	0.00
R186 On 04/05/2017	Bond Future		Buy	3,690	0.00
R186 On 04/05/2017	Bond Future		Sell	3,690	0.00
R186 On 02/02/2017	Bond Future		Sell	5,600	0.00

R186 On 02/02/2017	Bond Future	Buy	5,600	0.00
R186 On 04/05/2017	Bond Future	Buy	5,600	0.00
R186 On 04/05/2017	Bond Future	Sell	5,600	0.00
R186 On 02/02/2017	Bond Future	Sell	9,290	0.00
R186 On 02/02/2017	Bond Future	Buy	9,290	0.00
R186 On 04/05/2017	Bond Future	Sell	9,290	0.00
R186 On 04/05/2017	Bond Future	Buy	9,290	0.00
R186 On 04/05/2017	Bond Future	Sell	13,025	0.00
R186 On 04/05/2017	Bond Future	Buy	13,025	0.00
R186 On 02/02/2017	Bond Future	Buy	13,274	0.00
R186 On 02/02/2017	Bond Future	Sell	13,274	0.00

R202 Bond Future

R202 On 04/05/2017	Bond Future	Buy	25	0.00
R202 On 04/05/2017	Bond Future	Sell	25	0.00
R202 On 04/05/2017	Bond Future	Sell	25	0.00
R202 On 04/05/2017	Bond Future	Buy	25	0.00
R202 On 02/02/2017	Bond Future	Buy	25	0.00
R202 On 02/02/2017	Bond Future	Sell	25	0.00
R202 On 02/02/2017	Bond Future	Buy	25	0.00
R202 On 02/02/2017	Bond Future	Sell	25	0.00
R202 On 04/05/2017	Bond Future	Sell	400	0.00
R202 On 04/05/2017	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

R2023 Bond Future

R023 On 02/02/2017	Bond Future	Buy	65	0.00
R023 On 02/02/2017	Bond Future	Sell	65	0.00
R023 On 02/02/2017	Bond Future	Buy	65	0.00
R023 On 02/02/2017	Bond Future	Sell	65	0.00
R023 On 04/05/2017	Bond Future	Buy	66	0.00
R023 On 04/05/2017	Bond Future	Sell	66	0.00
R023 On 04/05/2017	Bond Future	Sell	66	0.00
R023 On 04/05/2017	Bond Future	Buy	66	0.00
R023 On 02/02/2017	Bond Future	Buy	1,930	0.00
R023 On 02/02/2017	Bond Future	Sell	1,930	0.00
R023 On 04/05/2017	Bond Future	Sell	1,930	0.00
R023 On 04/05/2017	Bond Future	Buy	1,930	0.00
R023 On 02/02/2017	Bond Future	Buy	3,000	0.00
R023 On 02/02/2017	Bond Future	Sell	3,000	0.00
R023 On 04/05/2017	Bond Future	Sell	3,000	0.00
R023 On 04/05/2017	Bond Future	Buy	3,000	0.00
R023 On 02/02/2017	Bond Future	Buy	4,930	0.00
R023 On 02/02/2017	Bond Future	Sell	4,930	0.00
R023 On 04/05/2017	Bond Future	Buy	4,930	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/05/2017	Bond Future		Sell	4,930	0.00
R023 On 02/02/2017	Bond Future		Buy	7,788	0.00
R023 On 02/02/2017	Bond Future		Sell	7,788	0.00
R023 On 04/05/2017	Bond Future		Buy	7,937	0.00
R023 On 04/05/2017	Bond Future		Sell	7,937	0.00

R203 Bond Future

R203 On 04/05/2017	Bond Future		Sell	100	0.00
R203 On 04/05/2017	Bond Future		Buy	100	0.00
R203 On 02/02/2017	Bond Future		Buy	100	0.00
R203 On 02/02/2017	Bond Future		Sell	100	0.00
R203 On 04/05/2017	Bond Future		Sell	1,043	0.00
R203 On 04/05/2017	Bond Future		Buy	1,043	0.00
R203 On 02/02/2017	Bond Future		Buy	1,043	0.00
R203 On 02/02/2017	Bond Future		Sell	1,043	0.00
R203 On 04/05/2017	Bond Future		Sell	2,494	0.00
R203 On 04/05/2017	Bond Future		Buy	2,494	0.00
R203 On 02/02/2017	Bond Future		Buy	2,494	0.00
R203 On 02/02/2017	Bond Future		Sell	2,494	0.00
R203 On 04/05/2017	Bond Future		Sell	3,637	0.00
R203 On 04/05/2017	Bond Future		Buy	3,637	0.00
R203 On 02/02/2017	Bond Future		Sell	3,637	0.00
R203 On 02/02/2017	Bond Future		Buy	3,637	0.00
R203 On 04/05/2017	Bond Future		Sell	7,600	0.00
R203 On 04/05/2017	Bond Future		Buy	7,600	0.00
R203 On 02/02/2017	Bond Future		Buy	7,600	0.00
R203 On 02/02/2017	Bond Future		Sell	7,600	0.00
R203 On 04/05/2017	Bond Future		Sell	11,570	0.00
R203 On 04/05/2017	Bond Future		Buy	11,570	0.00
R203 On 02/02/2017	Bond Future		Buy	11,570	0.00
R203 On 02/02/2017	Bond Future		Sell	11,570	0.00
R203 On 04/05/2017	Bond Future		Sell	19,170	0.00
R203 On 04/05/2017	Bond Future		Buy	19,170	0.00
R203 On 02/02/2017	Bond Future		Buy	19,170	0.00
R203 On 02/02/2017	Bond Future		Sell	19,170	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future		Buy	158	0.00
2030 On 02/02/2017	Bond Future		Sell	158	0.00
2030 On 04/05/2017	Bond Future		Sell	158	0.00
2030 On 04/05/2017	Bond Future		Buy	158	0.00

2030 On 04/05/2017	Bond Future	Sell	346	0.00
2030 On 04/05/2017	Bond Future	Buy	346	0.00
2030 On 02/02/2017	Bond Future	Buy	353	0.00
2030 On 02/02/2017	Bond Future	Sell	353	0.00
2030 On 04/05/2017	Bond Future	Sell	4,401	0.00
2030 On 04/05/2017	Bond Future	Buy	4,401	0.00
2030 On 02/02/2017	Bond Future	Buy	4,485	0.00
2030 On 02/02/2017	Bond Future	Sell	4,485	0.00
2030 On 04/05/2017	Bond Future	Sell	4,905	0.00
2030 On 04/05/2017	Bond Future	Buy	4,905	0.00
2030 On 02/02/2017	Bond Future	Buy	4,996	0.00
2030 On 02/02/2017	Bond Future	Sell	4,996	0.00

R2032 Bond Future

2032 On 02/02/2017	Bond Future	Buy	387	0.00
2032 On 02/02/2017	Bond Future	Sell	387	0.00
2032 On 04/05/2017	Bond Future	Sell	387	0.00
2032 On 04/05/2017	Bond Future	Buy	387	0.00
2032 On 02/02/2017	Bond Future	Buy	745	0.00
2032 On 02/02/2017	Bond Future	Sell	745	0.00
2032 On 04/05/2017	Bond Future	Sell	745	0.00
2032 On 04/05/2017	Bond Future	Buy	745	0.00
2032 On 02/02/2017	Bond Future	Buy	4,322	0.00
2032 On 02/02/2017	Bond Future	Sell	4,322	0.00
2032 On 04/05/2017	Bond Future	Sell	4,322	0.00
2032 On 04/05/2017	Bond Future	Buy	4,322	0.00
2032 On 02/02/2017	Bond Future	Sell	5,454	0.00
2032 On 02/02/2017	Bond Future	Buy	5,454	0.00
2032 On 04/05/2017	Bond Future	Sell	5,454	0.00
2032 On 04/05/2017	Bond Future	Buy	5,454	0.00

R2035 Bond Future

R035 On 02/02/2017	Bond Future	Buy	110	0.00
R035 On 02/02/2017	Bond Future	Sell	110	0.00
R035 On 04/05/2017	Bond Future	Sell	113	0.00
R035 On 04/05/2017	Bond Future	Buy	113	0.00
R035 On 02/02/2017	Bond Future	Buy	208	0.00
R035 On 02/02/2017	Bond Future	Sell	208	0.00
R035 On 04/05/2017	Bond Future	Sell	208	0.00
R035 On 04/05/2017	Bond Future	Buy	208	0.00
R035 On 02/02/2017	Bond Future	Buy	3,710	0.00
R035 On 02/02/2017	Bond Future	Sell	3,710	0.00
R035 On 04/05/2017	Bond Future	Sell	3,808	0.00
R035 On 04/05/2017	Bond Future	Buy	3,808	0.00
R035 On 02/02/2017	Bond Future	Sell	4,028	0.00
R035 On 02/02/2017	Bond Future	Buy	4,028	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/05/2017	Bond Future		Sell	4,129	0.00
R035 On 04/05/2017	Bond Future		Buy	4,129	0.00
R2037 Bond Future					
2037 On 04/05/2017	Bond Future		Sell	291	0.00
2037 On 04/05/2017	Bond Future		Buy	291	0.00
2037 On 02/02/2017	Bond Future		Buy	297	0.00
2037 On 02/02/2017	Bond Future		Sell	297	0.00
2037 On 02/02/2017	Bond Future		Buy	643	0.00
2037 On 02/02/2017	Bond Future		Sell	643	0.00
2037 On 04/05/2017	Bond Future		Sell	643	0.00
2037 On 04/05/2017	Bond Future		Buy	643	0.00
2037 On 04/05/2017	Bond Future		Sell	8,052	0.00
2037 On 04/05/2017	Bond Future		Buy	8,052	0.00
2037 On 02/02/2017	Bond Future		Buy	8,205	0.00
2037 On 02/02/2017	Bond Future		Sell	8,205	0.00
2037 On 04/05/2017	Bond Future		Sell	8,986	0.00
2037 On 04/05/2017	Bond Future		Buy	8,986	0.00
2037 On 02/02/2017	Bond Future		Sell	9,145	0.00
2037 On 02/02/2017	Bond Future		Buy	9,145	0.00
R204 Bond Future					
R204 On 04/05/2017	Bond Future		Sell	162	0.00
R204 On 04/05/2017	Bond Future		Buy	162	0.00
R204 On 04/05/2017	Bond Future		Sell	162	0.00
R204 On 04/05/2017	Bond Future		Buy	162	0.00
R204 On 02/02/2017	Bond Future		Buy	162	0.00
R204 On 02/02/2017	Bond Future		Sell	162	0.00
R204 On 02/02/2017	Bond Future		Buy	165	0.00
R204 On 02/02/2017	Bond Future		Sell	165	0.00
R204 On 04/05/2017	Bond Future		Sell	572	0.00
R204 On 04/05/2017	Bond Future		Buy	572	0.00
R204 On 02/02/2017	Bond Future		Buy	583	0.00
R204 On 02/02/2017	Bond Future		Sell	583	0.00
R204 On 04/05/2017	Bond Future		Sell	896	0.00
R204 On 04/05/2017	Bond Future		Buy	896	0.00
R204 On 02/02/2017	Bond Future		Buy	910	0.00
R204 On 02/02/2017	Bond Future		Sell	910	0.00
R204 On 04/05/2017	Bond Future		Sell	6,913	0.00
R204 On 04/05/2017	Bond Future		Buy	6,913	0.00
R204 On 02/02/2017	Bond Future		Sell	7,043	0.00

R204 On 02/02/2017	Bond Future	Buy	7,043	0.00
R2040 Bond Future				
2040 On 04/05/2017	Bond Future	Sell	286	0.00
2040 On 04/05/2017	Bond Future	Buy	286	0.00
2040 On 02/02/2017	Bond Future	Sell	292	0.00
2040 On 02/02/2017	Bond Future	Buy	292	0.00
2040 On 04/05/2017	Bond Future	Buy	5,126	0.00
2040 On 04/05/2017	Bond Future	Sell	5,126	0.00
2040 On 02/02/2017	Bond Future	Buy	5,228	0.00
2040 On 02/02/2017	Bond Future	Sell	5,228	0.00
R2044 Bond Future				
2044 On 02/02/2017	Bond Future	Sell	3,387	0.00
2044 On 02/02/2017	Bond Future	Buy	3,387	0.00
2044 On 02/02/2017	Bond Future	Buy	3,387	0.00
2044 On 02/02/2017	Bond Future	Sell	3,387	0.00
2044 On 04/05/2017	Bond Future	Sell	3,387	0.00
2044 On 04/05/2017	Bond Future	Buy	3,387	0.00
2044 On 04/05/2017	Bond Future	Sell	3,387	0.00
2044 On 04/05/2017	Bond Future	Buy	3,387	0.00
R2048 Bond Future				
R248 On 02/02/2017	Bond Future	Sell	1	0.00
R248 On 02/02/2017	Bond Future	Buy	1	0.00
R248 On 04/05/2017	Bond Future	Buy	1	0.00
R248 On 04/05/2017	Bond Future	Sell	1	0.00
R248 On 02/02/2017	Bond Future	Sell	5	0.00
R248 On 02/02/2017	Bond Future	Buy	5	0.00
R248 On 04/05/2017	Bond Future	Buy	5	0.00
R248 On 04/05/2017	Bond Future	Sell	5	0.00
R248 On 02/02/2017	Bond Future	Sell	22	0.00
R248 On 02/02/2017	Bond Future	Buy	22	0.00
R248 On 04/05/2017	Bond Future	Buy	22	0.00
R248 On 04/05/2017	Bond Future	Sell	22	0.00
R248 On 02/02/2017	Bond Future	Sell	29	0.00
R248 On 02/02/2017	Bond Future	Buy	29	0.00
R248 On 04/05/2017	Bond Future	Buy	29	0.00
R248 On 04/05/2017	Bond Future	Sell	29	0.00
R248 On 04/05/2017	Bond Future	Buy	40	0.00
R248 On 04/05/2017	Bond Future	Sell	40	0.00
R248 On 02/02/2017	Bond Future	Sell	141	0.00
R248 On 02/02/2017	Bond Future	Buy	141	0.00
R248 On 04/05/2017	Bond Future	Buy	141	0.00
R248 On 04/05/2017	Bond Future	Sell	141	0.00
R248 On 02/02/2017	Bond Future	Sell	171	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/02/2017			Buy	171	0.00
R248 On 04/05/2017			Buy	171	0.00
R248 On 04/05/2017			Sell	171	0.00
R248 On 02/02/2017			Buy	369	0.00
R248 On 02/02/2017			Sell	369	0.00
R248 On 04/05/2017			Buy	369	0.00
R248 On 04/05/2017			Sell	369	0.00

R207 Bond Future

R207 On 04/05/2017			Sell	83	0.00
R207 On 04/05/2017			Buy	83	0.00
R207 On 02/02/2017			Sell	85	0.00
R207 On 02/02/2017			Buy	85	0.00
R207 On 04/05/2017			Sell	3,589	0.00
R207 On 04/05/2017			Buy	3,589	0.00
R207 On 02/02/2017			Sell	3,659	0.00
R207 On 02/02/2017			Buy	3,659	0.00
R207 On 04/05/2017			Sell	10,148	0.00
R207 On 04/05/2017			Buy	10,148	0.00
R207 On 02/02/2017			Buy	10,148	0.00
R207 On 02/02/2017			Sell	10,148	0.00
R207 On 04/05/2017			Buy	12,932	0.00
R207 On 04/05/2017			Sell	12,932	0.00
R207 On 02/02/2017			Buy	13,180	0.00
R207 On 02/02/2017			Sell	13,180	0.00
R207 On 04/05/2017			Sell	15,872	0.00
R207 On 04/05/2017			Buy	15,872	0.00
R207 On 02/02/2017			Buy	15,872	0.00
R207 On 02/02/2017			Sell	15,872	0.00
R207 On 04/05/2017			Buy	26,020	0.00
R207 On 04/05/2017			Sell	26,020	0.00
R207 On 02/02/2017			Sell	26,020	0.00
R207 On 02/02/2017			Buy	26,020	0.00

R208 Bond Futures

R208 On 02/02/2017			Sell	95	0.00
R208 On 02/02/2017			Buy	95	0.00
R208 On 04/05/2017			Buy	97	0.00
R208 On 04/05/2017			Sell	97	0.00
R208 On 02/02/2017			Sell	175	0.00
R208 On 02/02/2017			Buy	175	0.00

R208 On 04/05/2017	Bond Future	Buy	178	0.00
R208 On 04/05/2017	Bond Future	Sell	178	0.00
R208 On 02/02/2017	Bond Future	Sell	244	0.00
R208 On 02/02/2017	Bond Future	Buy	244	0.00
R208 On 04/05/2017	Bond Future	Sell	244	0.00
R208 On 04/05/2017	Bond Future	Buy	244	0.00
R208 On 02/02/2017	Bond Future	Sell	829	0.00
R208 On 02/02/2017	Bond Future	Buy	829	0.00
R208 On 04/05/2017	Bond Future	Buy	842	0.00
R208 On 04/05/2017	Bond Future	Sell	842	0.00
R208 On 02/02/2017	Bond Future	Buy	1,758	0.00
R208 On 02/02/2017	Bond Future	Sell	1,758	0.00
R208 On 04/05/2017	Bond Future	Buy	1,785	0.00
R208 On 04/05/2017	Bond Future	Sell	1,785	0.00
R208 On 02/02/2017	Bond Future	Sell	3,886	0.00
R208 On 02/02/2017	Bond Future	Buy	3,886	0.00
R208 On 04/05/2017	Bond Future	Buy	3,948	0.00
R208 On 04/05/2017	Bond Future	Sell	3,948	0.00
R208 On 02/02/2017	Bond Future	Sell	5,134	0.00
R208 On 02/02/2017	Bond Future	Buy	5,134	0.00
R208 On 04/05/2017	Bond Future	Sell	5,212	0.00
R208 On 04/05/2017	Bond Future	Buy	5,212	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Buy	426	0.00
R209 On 02/02/2017	Bond Future	Sell	426	0.00
R209 On 04/05/2017	Bond Future	Sell	436	0.00
R209 On 04/05/2017	Bond Future	Buy	436	0.00
R209 On 02/02/2017	Bond Future	Buy	965	0.00
R209 On 02/02/2017	Bond Future	Sell	965	0.00
R209 On 04/05/2017	Bond Future	Sell	987	0.00
R209 On 04/05/2017	Bond Future	Buy	987	0.00
R209 On 02/02/2017	Bond Future	Buy	1,039	0.00
R209 On 02/02/2017	Bond Future	Sell	1,039	0.00
R209 On 04/05/2017	Bond Future	Buy	1,060	0.00
R209 On 04/05/2017	Bond Future	Sell	1,060	0.00
R209 On 04/05/2017	Bond Future	Buy	8,000	0.00
R209 On 04/05/2017	Bond Future	Sell	8,000	0.00
R209 On 02/02/2017	Bond Future	Sell	8,000	0.00
R209 On 02/02/2017	Bond Future	Buy	8,000	0.00
R209 On 04/05/2017	Bond Future	Buy	12,000	0.00
R209 On 04/05/2017	Bond Future	Sell	12,000	0.00
R209 On 02/02/2017	Bond Future	Sell	12,000	0.00
R209 On 02/02/2017	Bond Future	Buy	12,000	0.00
R209 On 02/02/2017	Bond Future	Buy	12,361	0.00
R209 On 02/02/2017	Bond Future	Sell	12,361	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2017	Bond Future		Sell	12,443	0.00
R209 On 04/05/2017	Bond Future		Buy	12,443	0.00
R209 On 02/02/2017	Bond Future		Sell	13,752	0.00
R209 On 02/02/2017	Bond Future		Buy	13,752	0.00
R209 On 04/05/2017	Bond Future		Buy	13,866	0.00
R209 On 04/05/2017	Bond Future		Sell	13,866	0.00
R209 On 04/05/2017	Bond Future		Sell	20,000	0.00
R209 On 04/05/2017	Bond Future		Buy	20,000	0.00
R209 On 02/02/2017	Bond Future		Buy	20,000	0.00
R209 On 02/02/2017	Bond Future		Sell	20,000	0.00
R210 Bond Future					
R210 On 02/02/2017	Bond Future		Buy	1,180	0.00
R210 On 02/02/2017	Bond Future		Sell	1,180	0.00
R210 On 04/05/2017	Bond Future		Sell	1,180	0.00
R210 On 04/05/2017	Bond Future		Buy	1,180	0.00
R212 Bond Future					
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		Buy	1,000	0.00
R212 On 02/02/2017	Bond Future		Sell	1,000	0.00
R212 On 04/05/2017	Bond Future		Sell	1,000	0.00
R212 On 04/05/2017	Bond Future		Buy	1,000	0.00
R212 On 04/05/2017	Bond Future		Sell	1,000	0.00
R212 On 04/05/2017	Bond Future		Buy	1,000	0.00
R213 Bond Future					
R213 On 02/02/2017	Bond Future		Buy	139	0.00
R213 On 02/02/2017	Bond Future		Sell	139	0.00
R213 On 04/05/2017	Bond Future		Sell	142	0.00
R213 On 04/05/2017	Bond Future		Buy	142	0.00
R213 On 02/02/2017	Bond Future		Buy	325	0.00
R213 On 02/02/2017	Bond Future		Sell	325	0.00
R213 On 04/05/2017	Bond Future		Sell	331	0.00
R213 On 04/05/2017	Bond Future		Buy	331	0.00
R213 On 02/02/2017	Bond Future		Buy	3,781	0.00
R213 On 02/02/2017	Bond Future		Sell	3,781	0.00
R213 On 04/05/2017	Bond Future		Sell	3,865	0.00
R213 On 04/05/2017	Bond Future		Buy	3,865	0.00
R213 On 02/02/2017	Bond Future		Buy	3,920	0.00

R213 On 02/02/2017	Bond Future	Sell	3,920	0.00
R213 On 04/05/2017	Bond Future	Buy	4,007	0.00
R213 On 04/05/2017	Bond Future	Sell	4,007	0.00
R213 On 02/02/2017	Bond Future	Sell	7,600	0.00
R213 On 02/02/2017	Bond Future	Buy	7,600	0.00
R213 On 04/05/2017	Bond Future	Buy	7,600	0.00
R213 On 04/05/2017	Bond Future	Sell	7,600	0.00
R213 On 02/02/2017	Bond Future	Sell	11,240	0.00
R213 On 02/02/2017	Bond Future	Buy	11,240	0.00
R213 On 04/05/2017	Bond Future	Buy	11,240	0.00
R213 On 04/05/2017	Bond Future	Sell	11,240	0.00
R213 On 02/02/2017	Bond Future	Buy	18,840	0.00
R213 On 02/02/2017	Bond Future	Sell	18,840	0.00
R213 On 04/05/2017	Bond Future	Sell	18,840	0.00
R213 On 04/05/2017	Bond Future	Buy	18,840	0.00

R214 Bond Future

R214 On 02/02/2017	Bond Future	Buy	307	0.00
R214 On 02/02/2017	Bond Future	Sell	307	0.00
R214 On 04/05/2017	Bond Future	Sell	315	0.00
R214 On 04/05/2017	Bond Future	Buy	315	0.00
R214 On 02/02/2017	Bond Future	Buy	697	0.00
R214 On 02/02/2017	Bond Future	Sell	697	0.00
R214 On 04/05/2017	Bond Future	Sell	714	0.00
R214 On 04/05/2017	Bond Future	Buy	714	0.00
R214 On 02/02/2017	Bond Future	Buy	1,134	0.00
R214 On 02/02/2017	Bond Future	Sell	1,134	0.00
R214 On 04/05/2017	Bond Future	Buy	1,161	0.00
R214 On 04/05/2017	Bond Future	Sell	1,161	0.00
R214 On 02/02/2017	Bond Future	Buy	4,455	0.00
R214 On 02/02/2017	Bond Future	Sell	4,455	0.00
R214 On 04/05/2017	Bond Future	Sell	4,500	0.00
R214 On 04/05/2017	Bond Future	Buy	4,500	0.00
R214 On 02/02/2017	Bond Future	Buy	5,459	0.00
R214 On 02/02/2017	Bond Future	Sell	5,459	0.00
R214 On 04/05/2017	Bond Future	Buy	5,529	0.00
R214 On 04/05/2017	Bond Future	Sell	5,529	0.00
R214 On 02/02/2017	Bond Future	Sell	5,740	0.00
R214 On 02/02/2017	Bond Future	Buy	5,740	0.00
R214 On 04/05/2017	Bond Future	Buy	5,740	0.00
R214 On 04/05/2017	Bond Future	Sell	5,740	0.00
R214 On 02/02/2017	Bond Future	Sell	8,260	0.00
R214 On 02/02/2017	Bond Future	Buy	8,260	0.00
R214 On 04/05/2017	Bond Future	Buy	8,260	0.00
R214 On 04/05/2017	Bond Future	Sell	8,260	0.00
R214 On 02/02/2017	Bond Future	Buy	14,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 02/02/2017	Bond Future		Sell	14,000	0.00
R214 On 04/05/2017	Bond Future		Sell	14,000	0.00
R214 On 04/05/2017	Bond Future		Buy	14,000	0.00
Grand Total for Daily Detailed Turnover:				865,664	0.00
