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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/01/2017

TO DATE : 30/01/2017

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

ALBI On 02/02/2017	Index Future		Buy	14	0.00
ALBI On 02/02/2017	Index Future		Sell	14	0.00
ALBI On 04/05/2017	Index Future		Sell	14	0.00
ALBI On 04/05/2017	Index Future		Buy	14	0.00
ALBI On 02/02/2017	Index Future		Buy	23	0.00
ALBI On 02/02/2017	Index Future		Sell	23	0.00
ALBI On 04/05/2017	Index Future		Sell	23	0.00
ALBI On 04/05/2017	Index Future		Buy	23	0.00
ALBI On 02/02/2017	Index Future		Buy	89	0.00
ALBI On 02/02/2017	Index Future		Sell	89	0.00
ALBI On 04/05/2017	Index Future		Sell	89	0.00
ALBI On 04/05/2017	Index Future		Buy	89	0.00
ALBI On 02/02/2017	Index Future		Buy	126	0.00
ALBI On 02/02/2017	Index Future		Sell	126	0.00

ALBI On 02/02/2017	Index Future	Buy	126	0.00
ALBI On 02/02/2017	Index Future	Sell	126	0.00
ALBI On 04/05/2017	Index Future	Sell	126	0.00
ALBI On 04/05/2017	Index Future	Buy	126	0.00
ALBI On 04/05/2017	Index Future	Buy	126	0.00
ALBI On 04/05/2017	Index Future	Sell	126	0.00

All Bond Index Term Split 3-7 Years

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	2	0.00
AL37 On 04/05/2017	Index Future	Buy	2	0.00
AL37 On 04/05/2017	Index Future	Sell	3	0.00
AL37 On 04/05/2017	Index Future	Buy	3	0.00
AL37 On 04/05/2017	Index Future	Buy	6	0.00
AL37 On 04/05/2017	Index Future	Sell	6	0.00

Govi Total Return Index

GOVI On 04/05/2017	GOVI	Buy	1	0.00
GOVI On 04/05/2017	GOVI	Sell	1	0.00
GOVI On 04/05/2017	GOVI	Sell	1	0.00
GOVI On 04/05/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Buy	8	0.00
GOVI On 02/02/2017	GOVI	Sell	8	0.00
GOVI On 04/05/2017	GOVI	Sell	8	0.00
GOVI On 04/05/2017	GOVI	Buy	8	0.00
GOVI On 02/02/2017	GOVI	Buy	21	0.00
GOVI On 02/02/2017	GOVI	Sell	21	0.00
GOVI On 04/05/2017	GOVI	Sell	21	0.00
GOVI On 04/05/2017	GOVI	Buy	21	0.00
GOVI On 02/02/2017	GOVI	Buy	29	0.00
GOVI On 02/02/2017	GOVI	Sell	29	0.00
GOVI On 04/05/2017	GOVI	Sell	29	0.00
GOVI On 04/05/2017	GOVI	Buy	29	0.00

I2025 Bond Future

2025 On 02/02/2017	Bond Future	Sell	11	0.00
2025 On 02/02/2017	Bond Future	Buy	11	0.00
2025 On 04/05/2017	Bond Future	Buy	11	0.00
2025 On 04/05/2017	Bond Future	Sell	11	0.00
2025 On 02/02/2017	Bond Future	Sell	19	0.00
2025 On 02/02/2017	Bond Future	Buy	19	0.00
2025 On 04/05/2017	Bond Future	Buy	19	0.00
2025 On 04/05/2017	Bond Future	Sell	19	0.00
2025 On 02/02/2017	Bond Future	Sell	58	0.00
2025 On 02/02/2017	Bond Future	Buy	58	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2025 On 04/05/2017	Bond Future		Buy	58	0.00
2025 On 04/05/2017	Bond Future		Sell	58	0.00
2025 On 02/02/2017	Bond Future		Sell	65	0.00
2025 On 02/02/2017	Bond Future		Buy	65	0.00
2025 On 04/05/2017	Bond Future		Buy	65	0.00
2025 On 04/05/2017	Bond Future		Sell	65	0.00
2025 On 02/02/2017	Bond Future		Sell	72	0.00
2025 On 02/02/2017	Bond Future		Buy	72	0.00
2025 On 04/05/2017	Bond Future		Buy	72	0.00
2025 On 04/05/2017	Bond Future		Sell	72	0.00
2025 On 02/02/2017	Bond Future		Sell	91	0.00
2025 On 02/02/2017	Bond Future		Buy	91	0.00
2025 On 04/05/2017	Bond Future		Sell	91	0.00
2025 On 04/05/2017	Bond Future		Buy	91	0.00
2025 On 02/02/2017	Bond Future		Sell	122	0.00
2025 On 02/02/2017	Bond Future		Buy	122	0.00
2025 On 04/05/2017	Bond Future		Buy	122	0.00
2025 On 04/05/2017	Bond Future		Sell	122	0.00
2025 On 02/02/2017	Bond Future		Sell	168	0.00
2025 On 02/02/2017	Bond Future		Buy	168	0.00
2025 On 04/05/2017	Bond Future		Buy	168	0.00
2025 On 04/05/2017	Bond Future		Sell	168	0.00
2025 On 02/02/2017	Bond Future		Sell	474	0.00
2025 On 02/02/2017	Bond Future		Buy	474	0.00
2025 On 04/05/2017	Bond Future		Buy	474	0.00
2025 On 04/05/2017	Bond Future		Sell	474	0.00
2025 On 02/02/2017	Bond Future		Sell	834	0.00
2025 On 02/02/2017	Bond Future		Buy	834	0.00
2025 On 04/05/2017	Bond Future		Buy	834	0.00
2025 On 04/05/2017	Bond Future		Sell	834	0.00
2025 On 02/02/2017	Bond Future		Sell	1,914	0.00
2025 On 02/02/2017	Bond Future		Buy	1,914	0.00
2025 On 04/05/2017	Bond Future		Buy	1,914	0.00
2025 On 04/05/2017	Bond Future		Sell	1,914	0.00

I2033 Bond Future

2033 On 04/05/2017	Bond Future		Sell	39	0.00
2033 On 04/05/2017	Bond Future		Buy	39	0.00

I2038 Bond Future

2038 On 04/05/2017	Bond Future		Sell	101	0.00
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2038 On 04/05/2017	Bond Future	Buy	101	0.00
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I2046 Bond Future

2046 On 04/05/2017	Bond Future	Sell	36	0.00
2046 On 04/05/2017	Bond Future	Buy	36	0.00

I2050 Bond Future

2050 On 04/05/2017	Bond Future	Buy	17	0.00
2050 On 04/05/2017	Bond Future	Sell	17	0.00
2050 On 04/05/2017	Bond Future	Sell	128	0.00
2050 On 04/05/2017	Bond Future	Buy	128	0.00

New Inflation Linked Index

IGOV On 02/02/2017	Index Future	Sell	2	0.00
IGOV On 02/02/2017	Index Future	Buy	2	0.00
IGOV On 04/05/2017	Index Future	Sell	3	0.00
IGOV On 04/05/2017	Index Future	Buy	3	0.00
IGOV On 02/02/2017	Index Future	Buy	4	0.00
IGOV On 02/02/2017	Index Future	Sell	4	0.00
IGOV On 02/02/2017	Index Future	Sell	5	0.00
IGOV On 02/02/2017	Index Future	Buy	5	0.00
IGOV On 02/02/2017	Index Future	Buy	6	0.00
IGOV On 02/02/2017	Index Future	Sell	6	0.00
IGOV On 02/02/2017	Index Future	Sell	10	0.00
IGOV On 02/02/2017	Index Future	Buy	10	0.00
IGOV On 04/05/2017	Index Future	Sell	17	0.00
IGOV On 04/05/2017	Index Future	Buy	17	0.00
IGOV On 02/02/2017	Index Future	Sell	20	0.00
IGOV On 02/02/2017	Index Future	Buy	20	0.00
IGOV On 04/05/2017	Index Future	Sell	20	0.00
IGOV On 04/05/2017	Index Future	Buy	20	0.00
IGOV On 02/02/2017	Index Future	Sell	23	0.00
IGOV On 02/02/2017	Index Future	Buy	23	0.00
IGOV On 02/02/2017	Index Future	Buy	30	0.00
IGOV On 02/02/2017	Index Future	Sell	30	0.00
IGOV On 02/02/2017	Index Future	Buy	30	0.00
IGOV On 02/02/2017	Index Future	Sell	30	0.00
IGOV On 04/05/2017	Index Future	Sell	30	0.00
IGOV On 04/05/2017	Index Future	Buy	30	0.00
IGOV On 04/05/2017	Index Future	Buy	30	0.00
IGOV On 04/05/2017	Index Future	Sell	30	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future	Sell	3	0.00
R186 On 02/02/2017	Bond Future	Buy	3	0.00
R186 On 02/02/2017	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Buy	4	0.00
R186 On 02/02/2017			Buy	7	0.00
R186 On 02/02/2017			Sell	7	0.00
R186 On 04/05/2017			Sell	7	0.00
R186 On 04/05/2017			Buy	7	0.00
R186 On 02/02/2017			Buy	10	0.00
R186 On 02/02/2017			Sell	10	0.00
R186 On 04/05/2017			Sell	10	0.00
R186 On 04/05/2017			Buy	10	0.00
R186 On 02/02/2017			Sell	21	0.00
R186 On 02/02/2017			Buy	21	0.00
R186 On 02/02/2017			Sell	25	0.00
R186 On 02/02/2017			Buy	25	0.00
R186 On 02/02/2017			Sell	25	0.00
R186 On 02/02/2017			Buy	25	0.00
R186 On 02/02/2017			Sell	26	0.00
R186 On 02/02/2017			Buy	26	0.00
R186 On 02/02/2017			Sell	29	0.00
R186 On 02/02/2017			Buy	29	0.00
R186 On 02/02/2017			Buy	32	0.00
R186 On 02/02/2017			Sell	32	0.00
R186 On 04/05/2017			Sell	32	0.00
R186 On 04/05/2017			Buy	32	0.00
R186 On 02/02/2017			Sell	38	0.00
R186 On 02/02/2017			Buy	38	0.00
R186 On 02/02/2017			Buy	47	0.00
R186 On 02/02/2017			Sell	47	0.00
R186 On 04/05/2017			Sell	47	0.00
R186 On 04/05/2017			Buy	47	0.00
R186 On 02/02/2017			Sell	50	0.00
R186 On 02/02/2017			Buy	50	0.00
R186 On 02/02/2017			Buy	50	0.00
R186 On 02/02/2017			Sell	50	0.00
R186 On 02/02/2017			Sell	50	0.00
R186 On 02/02/2017			Buy	50	0.00
R186 On 02/02/2017			Sell	62	0.00
R186 On 02/02/2017			Buy	62	0.00
R186 On 02/02/2017			Buy	114	0.00
R186 On 02/02/2017			Sell	114	0.00
R186 On 04/05/2017			Sell	114	0.00
R186 On 04/05/2017			Buy	114	0.00
R186 On 02/02/2017			Sell	138	0.00

R186 On 02/02/2017	Bond Future		Buy	138	0.00
R186 On 02/02/2017	Bond Future		Buy	155	0.00
R186 On 02/02/2017	Bond Future		Sell	155	0.00
R186 On 04/05/2017	Bond Future		Sell	155	0.00
R186 On 04/05/2017	Bond Future		Buy	155	0.00
R186 On 02/02/2017	Bond Future		Buy	232	0.00
R186 On 02/02/2017	Bond Future		Sell	232	0.00
R186 On 04/05/2017	Bond Future		Sell	232	0.00
R186 On 04/05/2017	Bond Future		Buy	232	0.00
R186 On 02/02/2017	Bond Future		Sell	346	0.00
R186 On 02/02/2017	Bond Future		Buy	346	0.00
R186 On 02/02/2017	Bond Future		Buy	545	0.00
R186 On 02/02/2017	Bond Future		Sell	545	0.00
R186 On 04/05/2017	Bond Future		Sell	545	0.00
R186 On 04/05/2017	Bond Future		Buy	545	0.00
R186 On 03/08/2017	Bond Future	9.50	Put	606	0.00
R186 On 03/08/2017	Bond Future	9.50	Put	606	0.00
R186 On 02/02/2017	Bond Future		Buy	928	0.00
R186 On 02/02/2017	Bond Future		Sell	928	0.00
R186 On 04/05/2017	Bond Future		Sell	928	0.00
R186 On 04/05/2017	Bond Future		Buy	928	0.00
R186 On 02/02/2017	Bond Future		Buy	1,000	0.00
R186 On 02/02/2017	Bond Future		Sell	1,000	0.00
R186 On 04/05/2017	Bond Future		Sell	1,000	0.00
R186 On 04/05/2017	Bond Future		Buy	1,000	0.00
R186 On 02/02/2017	Bond Future		Buy	1,183	0.00
R186 On 02/02/2017	Bond Future		Sell	1,183	0.00
R186 On 04/05/2017	Bond Future		Sell	1,183	0.00
R186 On 04/05/2017	Bond Future		Buy	1,183	0.00
R186 On 02/02/2017	Bond Future		Sell	1,274	0.00
R186 On 04/05/2017	Bond Future		Buy	1,274	0.00
R186 On 04/05/2017	Bond Future		Sell	1,274	0.00
R186 On 04/05/2017	Bond Future		Buy	1,274	0.00
R186 On 04/05/2017	Bond Future		Sell	1,274	0.00
R186 On 02/02/2017	Bond Future		Buy	1,274	0.00
R186 On 02/02/2017	Bond Future		Buy	1,274	0.00
R186 On 02/02/2017	Bond Future		Sell	1,274	0.00
R186 On 02/02/2017	Bond Future		Buy	1,500	0.00
R186 On 04/05/2017	Bond Future		Sell	1,500	0.00
R186 On 04/05/2017	Bond Future		Buy	1,500	0.00
R186 On 04/05/2017	Bond Future		Buy	1,500	0.00
R186 On 04/05/2017	Bond Future		Sell	1,500	0.00
R186 On 02/02/2017	Bond Future		Sell	1,500	0.00
R186 On 02/02/2017	Bond Future		Buy	1,500	0.00
R186 On 02/02/2017	Bond Future		Sell	1,500	0.00
R186 On 02/02/2017	Bond Future		Buy	1,790	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Sell	1,790	0.00
R186 On 04/05/2017			Sell	1,790	0.00
R186 On 04/05/2017			Buy	1,790	0.00
R186 On 02/02/2017			Buy	1,920	0.00
R186 On 02/02/2017			Sell	1,920	0.00
R186 On 04/05/2017			Sell	1,920	0.00
R186 On 04/05/2017			Buy	1,920	0.00
R186 On 02/02/2017			Buy	1,962	0.00
R186 On 02/02/2017			Sell	1,962	0.00
R186 On 04/05/2017			Buy	1,962	0.00
R186 On 04/05/2017			Sell	1,962	0.00
R186 On 04/05/2017			Buy	4,200	0.00
R186 On 04/05/2017			Sell	4,200	0.00
R186 On 02/02/2017			Buy	4,727	0.00
R186 On 02/02/2017			Sell	4,727	0.00
R186 On 04/05/2017			Buy	4,727	0.00
R186 On 04/05/2017			Sell	4,727	0.00
R186 On 04/05/2017			Buy	5,680	0.00
R186 On 04/05/2017			Sell	5,680	0.00
R186 On 03/08/2017	9.50	Put	Sell	5,894	0.00
R186 On 03/08/2017	9.50	Put	Buy	5,894	0.00
R186 On 04/05/2017			Buy	6,000	0.00
R186 On 04/05/2017			Sell	6,000	0.00
R186 On 03/08/2017	9.50	Put	Sell	6,500	0.00
R186 On 03/08/2017	9.50	Put	Buy	6,500	0.00
R186 On 04/05/2017			Sell	15,880	0.00
R186 On 04/05/2017			Buy	15,880	0.00

R202 Bond Future

R202 On 04/05/2017			Sell	1	0.00
R202 On 04/05/2017			Buy	1	0.00
R202 On 04/05/2017			Sell	2	0.00
R202 On 04/05/2017			Buy	2	0.00
R202 On 04/05/2017			Sell	7	0.00
R202 On 04/05/2017			Buy	7	0.00
R202 On 04/05/2017			Sell	25	0.00
R202 On 04/05/2017			Buy	25	0.00
R202 On 02/02/2017			Buy	25	0.00
R202 On 02/02/2017			Sell	25	0.00
R202 On 04/05/2017			Buy	57	0.00
R202 On 04/05/2017			Sell	57	0.00
R202 On 04/05/2017			Sell	78	0.00

R202 On 04/05/2017	Bond Future	Buy	78	0.00
R202 On 04/05/2017	Bond Future	Sell	87	0.00
R202 On 04/05/2017	Bond Future	Buy	87	0.00
R202 On 04/05/2017	Bond Future	Sell	192	0.00
R202 On 04/05/2017	Bond Future	Buy	192	0.00
R202 On 02/02/2017	Bond Future	Buy	192	0.00
R202 On 02/02/2017	Bond Future	Sell	192	0.00
R202 On 04/05/2017	Bond Future	Sell	217	0.00
R202 On 04/05/2017	Bond Future	Buy	217	0.00
R202 On 02/02/2017	Bond Future	Sell	217	0.00
R202 On 02/02/2017	Bond Future	Buy	217	0.00
R202 On 04/05/2017	Bond Future	Buy	543	0.00
R202 On 04/05/2017	Bond Future	Sell	543	0.00
R202 On 04/05/2017	Bond Future	Buy	600	0.00
R202 On 04/05/2017	Bond Future	Sell	600	0.00

R2023 Bond Future

R023 On 02/02/2017	Bond Future	Buy	7	0.00
R023 On 02/02/2017	Bond Future	Sell	7	0.00
R023 On 02/02/2017	Bond Future	Buy	8	0.00
R023 On 02/02/2017	Bond Future	Sell	8	0.00
R023 On 02/02/2017	Bond Future	Sell	15	0.00
R023 On 02/02/2017	Bond Future	Buy	15	0.00
R023 On 04/05/2017	Bond Future	Buy	1,000	0.00
R023 On 04/05/2017	Bond Future	Sell	1,000	0.00
R023 On 04/05/2017	Bond Future	Sell	3,250	0.00
R023 On 04/05/2017	Bond Future	Buy	3,250	0.00

R203 Bond Future

R203 On 04/05/2017	Bond Future	Sell	2,700	0.00
R203 On 04/05/2017	Bond Future	Buy	2,700	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Sell	3	0.00
2030 On 02/02/2017	Bond Future	Buy	3	0.00
2030 On 04/05/2017	Bond Future	Sell	3	0.00
2030 On 04/05/2017	Bond Future	Buy	3	0.00
2030 On 02/02/2017	Bond Future	Sell	4	0.00
2030 On 02/02/2017	Bond Future	Buy	4	0.00
2030 On 04/05/2017	Bond Future	Sell	4	0.00
2030 On 04/05/2017	Bond Future	Buy	4	0.00
2030 On 02/02/2017	Bond Future	Sell	9	0.00
2030 On 02/02/2017	Bond Future	Buy	9	0.00
2030 On 02/02/2017	Bond Future	Sell	9	0.00
2030 On 02/02/2017	Bond Future	Buy	9	0.00
2030 On 04/05/2017	Bond Future	Sell	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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2030 On 04/05/2017	Bond Future		Buy	9	0.00
2030 On 02/02/2017	Bond Future		Buy	10	0.00
2030 On 02/02/2017	Bond Future		Sell	10	0.00
2030 On 04/05/2017	Bond Future		Sell	10	0.00
2030 On 04/05/2017	Bond Future		Buy	10	0.00
2030 On 02/02/2017	Bond Future		Buy	12	0.00
2030 On 02/02/2017	Bond Future		Sell	12	0.00
2030 On 04/05/2017	Bond Future		Sell	12	0.00
2030 On 04/05/2017	Bond Future		Buy	12	0.00
2030 On 02/02/2017	Bond Future		Buy	15	0.00
2030 On 02/02/2017	Bond Future		Sell	15	0.00
2030 On 04/05/2017	Bond Future		Sell	15	0.00
2030 On 04/05/2017	Bond Future		Buy	15	0.00
2030 On 02/02/2017	Bond Future		Buy	21	0.00
2030 On 02/02/2017	Bond Future		Sell	21	0.00
2030 On 04/05/2017	Bond Future		Sell	21	0.00
2030 On 04/05/2017	Bond Future		Buy	21	0.00
2030 On 02/02/2017	Bond Future		Buy	35	0.00
2030 On 02/02/2017	Bond Future		Sell	35	0.00
2030 On 04/05/2017	Bond Future		Sell	35	0.00
2030 On 04/05/2017	Bond Future		Buy	35	0.00
2030 On 02/02/2017	Bond Future		Buy	40	0.00
2030 On 02/02/2017	Bond Future		Sell	40	0.00
2030 On 04/05/2017	Bond Future		Sell	40	0.00
2030 On 04/05/2017	Bond Future		Buy	40	0.00
2030 On 02/02/2017	Bond Future		Sell	55	0.00
2030 On 02/02/2017	Bond Future		Buy	55	0.00
2030 On 04/05/2017	Bond Future		Buy	55	0.00
2030 On 04/05/2017	Bond Future		Sell	55	0.00
2030 On 02/02/2017	Bond Future		Buy	84	0.00
2030 On 02/02/2017	Bond Future		Sell	84	0.00
2030 On 04/05/2017	Bond Future		Sell	84	0.00
2030 On 04/05/2017	Bond Future		Buy	84	0.00
2030 On 02/02/2017	Bond Future		Sell	208	0.00
2030 On 02/02/2017	Bond Future		Buy	208	0.00
2030 On 04/05/2017	Bond Future		Sell	208	0.00
2030 On 04/05/2017	Bond Future		Buy	208	0.00
2030 On 02/02/2017	Bond Future		Buy	261	0.00
2030 On 02/02/2017	Bond Future		Sell	261	0.00
2030 On 04/05/2017	Bond Future		Sell	261	0.00
2030 On 04/05/2017	Bond Future		Buy	261	0.00
2030 On 02/02/2017	Bond Future		Buy	386	0.00

2030 On 02/02/2017	Bond Future	Sell	386	0.00
2030 On 04/05/2017	Bond Future	Sell	386	0.00
2030 On 04/05/2017	Bond Future	Buy	386	0.00
2030 On 02/02/2017	Bond Future	Buy	672	0.00
2030 On 02/02/2017	Bond Future	Sell	672	0.00
2030 On 04/05/2017	Bond Future	Sell	672	0.00
2030 On 04/05/2017	Bond Future	Buy	672	0.00
2030 On 04/05/2017	Bond Future	Sell	4,350	0.00
2030 On 04/05/2017	Bond Future	Buy	4,350	0.00
2030 On 04/05/2017	Bond Future	Sell	7,400	0.00
2030 On 04/05/2017	Bond Future	Buy	7,400	0.00
2030 On 04/05/2017	Bond Future	Buy	11,750	0.00
2030 On 04/05/2017	Bond Future	Sell	11,750	0.00

R2032 Bond Future

2032 On 02/02/2017	Bond Future	Buy	1	0.00
2032 On 02/02/2017	Bond Future	Sell	1	0.00
2032 On 04/05/2017	Bond Future	Sell	1	0.00
2032 On 04/05/2017	Bond Future	Buy	1	0.00
2032 On 02/02/2017	Bond Future	Buy	6	0.00
2032 On 02/02/2017	Bond Future	Sell	6	0.00
2032 On 04/05/2017	Bond Future	Sell	6	0.00
2032 On 04/05/2017	Bond Future	Buy	6	0.00
2032 On 02/02/2017	Bond Future	Buy	15	0.00
2032 On 02/02/2017	Bond Future	Sell	15	0.00
2032 On 04/05/2017	Bond Future	Sell	15	0.00
2032 On 04/05/2017	Bond Future	Buy	15	0.00
2032 On 02/02/2017	Bond Future	Buy	16	0.00
2032 On 02/02/2017	Bond Future	Sell	16	0.00
2032 On 04/05/2017	Bond Future	Sell	16	0.00
2032 On 04/05/2017	Bond Future	Buy	16	0.00
2032 On 02/02/2017	Bond Future	Buy	18	0.00
2032 On 02/02/2017	Bond Future	Sell	18	0.00
2032 On 04/05/2017	Bond Future	Sell	18	0.00
2032 On 04/05/2017	Bond Future	Buy	18	0.00
2032 On 02/02/2017	Bond Future	Buy	24	0.00
2032 On 02/02/2017	Bond Future	Sell	24	0.00
2032 On 04/05/2017	Bond Future	Sell	24	0.00
2032 On 04/05/2017	Bond Future	Buy	24	0.00
2032 On 02/02/2017	Bond Future	Buy	36	0.00
2032 On 02/02/2017	Bond Future	Sell	36	0.00
2032 On 04/05/2017	Bond Future	Sell	36	0.00
2032 On 04/05/2017	Bond Future	Buy	36	0.00
2032 On 02/02/2017	Bond Future	Buy	42	0.00
2032 On 02/02/2017	Bond Future	Sell	42	0.00
2032 On 04/05/2017	Bond Future	Sell	42	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/05/2017			Buy	42	0.00
2032 On 02/02/2017			Buy	78	0.00
2032 On 02/02/2017			Sell	78	0.00
2032 On 04/05/2017			Sell	78	0.00
2032 On 04/05/2017			Buy	78	0.00
2032 On 02/02/2017			Buy	84	0.00
2032 On 02/02/2017			Sell	84	0.00
2032 On 04/05/2017			Sell	84	0.00
2032 On 04/05/2017			Buy	84	0.00
2032 On 02/02/2017			Buy	88	0.00
2032 On 02/02/2017			Sell	88	0.00
2032 On 04/05/2017			Sell	88	0.00
2032 On 04/05/2017			Buy	88	0.00
2032 On 02/02/2017			Sell	89	0.00
2032 On 02/02/2017			Buy	89	0.00
2032 On 04/05/2017			Buy	89	0.00
2032 On 04/05/2017			Sell	89	0.00
2032 On 02/02/2017			Buy	155	0.00
2032 On 02/02/2017			Sell	155	0.00
2032 On 04/05/2017			Sell	155	0.00
2032 On 04/05/2017			Buy	155	0.00
2032 On 02/02/2017			Buy	229	0.00
2032 On 02/02/2017			Sell	229	0.00
2032 On 04/05/2017			Sell	229	0.00
2032 On 04/05/2017			Buy	229	0.00
2032 On 02/02/2017			Buy	354	0.00
2032 On 02/02/2017			Sell	354	0.00
2032 On 04/05/2017			Sell	354	0.00
2032 On 04/05/2017			Buy	354	0.00
2032 On 02/02/2017			Sell	1,057	0.00
2032 On 02/02/2017			Buy	1,057	0.00
2032 On 04/05/2017			Buy	1,057	0.00
2032 On 04/05/2017			Sell	1,057	0.00
R2035 Bond Future					
R035 On 02/02/2017			Sell	250	0.00
R035 On 02/02/2017			Buy	250	0.00
R035 On 02/02/2017			Buy	250	0.00
R035 On 02/02/2017			Sell	250	0.00
R204 Bond Future					

R204 On 04/05/2017	Bond Future	Sell	3,000	0.00
R204 On 04/05/2017	Bond Future	Buy	3,000	0.00
R204 On 04/05/2017	Bond Future	Sell	5,000	0.00
R204 On 04/05/2017	Bond Future	Buy	5,000	0.00
R204 On 04/05/2017	Bond Future	Sell	8,000	0.00
R204 On 04/05/2017	Bond Future	Buy	8,000	0.00

R2044 Bond Future

2044 On 04/05/2017	Bond Future	Sell	10	0.00
2044 On 04/05/2017	Bond Future	Buy	10	0.00
2044 On 04/05/2017	Bond Future	Sell	190	0.00
2044 On 04/05/2017	Bond Future	Buy	190	0.00
2044 On 04/05/2017	Bond Future	Buy	200	0.00
2044 On 04/05/2017	Bond Future	Sell	200	0.00
2044 On 04/05/2017	Bond Future	Sell	200	0.00
2044 On 04/05/2017	Bond Future	Buy	200	0.00

R2048 Bond Future

R248 On 04/05/2017	Bond Future	Sell	25	0.00
R248 On 04/05/2017	Bond Future	Buy	25	0.00
R248 On 04/05/2017	Bond Future	Sell	26	0.00
R248 On 04/05/2017	Bond Future	Buy	26	0.00
R248 On 04/05/2017	Bond Future	Sell	155	0.00
R248 On 04/05/2017	Bond Future	Buy	155	0.00
R248 On 04/05/2017	Bond Future	Sell	217	0.00
R248 On 04/05/2017	Bond Future	Buy	217	0.00
R248 On 04/05/2017	Bond Future	Sell	228	0.00
R248 On 04/05/2017	Bond Future	Buy	228	0.00
R248 On 04/05/2017	Bond Future	Sell	277	0.00
R248 On 04/05/2017	Bond Future	Buy	277	0.00
R248 On 04/05/2017	Bond Future	Sell	652	0.00
R248 On 04/05/2017	Bond Future	Buy	652	0.00
R248 On 04/05/2017	Bond Future	Sell	1,274	0.00
R248 On 04/05/2017	Bond Future	Buy	1,274	0.00
R248 On 04/05/2017	Bond Future	Sell	2,854	0.00
R248 On 04/05/2017	Bond Future	Buy	2,854	0.00

R207 Bond Future

R207 On 04/05/2017	Bond Future	Buy	3,600	0.00
R207 On 04/05/2017	Bond Future	Sell	3,600	0.00

R208 Bond Futures

R208 On 04/05/2017	Bond Future	Sell	10	0.00
R208 On 04/05/2017	Bond Future	Buy	10	0.00
R208 On 02/02/2017	Bond Future	Buy	10	0.00
R208 On 02/02/2017	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 04/05/2017	Bond Future		Sell	20	0.00
R208 On 04/05/2017	Bond Future		Buy	20	0.00
R208 On 02/02/2017	Bond Future		Buy	20	0.00
R208 On 02/02/2017	Bond Future		Sell	20	0.00
R208 On 04/05/2017	Bond Future		Sell	22	0.00
R208 On 04/05/2017	Bond Future		Buy	22	0.00
R208 On 02/02/2017	Bond Future		Buy	22	0.00
R208 On 02/02/2017	Bond Future		Sell	22	0.00
R208 On 04/05/2017	Bond Future		Buy	102	0.00
R208 On 04/05/2017	Bond Future		Sell	102	0.00
R208 On 02/02/2017	Bond Future		Sell	102	0.00
R208 On 02/02/2017	Bond Future		Buy	102	0.00
R208 On 04/05/2017	Bond Future		Sell	240	0.00
R208 On 04/05/2017	Bond Future		Buy	240	0.00
R208 On 02/02/2017	Bond Future		Buy	240	0.00
R208 On 02/02/2017	Bond Future		Sell	240	0.00
R208 On 04/05/2017	Bond Future		Sell	266	0.00
R208 On 04/05/2017	Bond Future		Buy	266	0.00
R208 On 02/02/2017	Bond Future		Buy	266	0.00
R208 On 02/02/2017	Bond Future		Sell	266	0.00
R208 On 04/05/2017	Bond Future		Sell	930	0.00
R208 On 04/05/2017	Bond Future		Buy	930	0.00
R208 On 02/02/2017	Bond Future		Buy	930	0.00
R208 On 02/02/2017	Bond Future		Sell	930	0.00
R208 On 04/05/2017	Bond Future		Buy	1,488	0.00
R208 On 04/05/2017	Bond Future		Sell	1,488	0.00
R208 On 02/02/2017	Bond Future		Sell	1,488	0.00
R208 On 02/02/2017	Bond Future		Buy	1,488	0.00
R209 Bond Future					
R209 On 02/02/2017	Bond Future		Buy	6	0.00
R209 On 02/02/2017	Bond Future		Sell	6	0.00
R209 On 02/02/2017	Bond Future		Buy	6	0.00
R209 On 02/02/2017	Bond Future		Sell	6	0.00
R209 On 04/05/2017	Bond Future		Sell	6	0.00
R209 On 04/05/2017	Bond Future		Buy	6	0.00
R209 On 04/05/2017	Bond Future		Sell	6	0.00
R209 On 04/05/2017	Bond Future		Buy	6	0.00
R209 On 02/02/2017	Bond Future		Buy	8	0.00
R209 On 02/02/2017	Bond Future		Sell	8	0.00
R209 On 04/05/2017	Bond Future		Sell	8	0.00
R209 On 04/05/2017	Bond Future		Buy	8	0.00

R209 On 04/05/2017	Bond Future	Buy	22	0.00
R209 On 02/02/2017	Bond Future	Buy	22	0.00
R209 On 02/02/2017	Bond Future	Sell	22	0.00
R209 On 02/02/2017	Bond Future	Buy	22	0.00
R209 On 02/02/2017	Bond Future	Sell	22	0.00
R209 On 02/02/2017	Bond Future	Buy	22	0.00
R209 On 02/02/2017	Bond Future	Sell	22	0.00
R209 On 04/05/2017	Bond Future	Sell	22	0.00
R209 On 04/05/2017	Bond Future	Sell	22	0.00
R209 On 04/05/2017	Bond Future	Buy	22	0.00
R209 On 04/05/2017	Bond Future	Sell	22	0.00
R209 On 04/05/2017	Bond Future	Buy	22	0.00
R209 On 04/05/2017	Bond Future	Sell	22	0.00
R209 On 04/05/2017	Bond Future	Buy	22	0.00
R209 On 02/02/2017	Bond Future	Buy	112	0.00
R209 On 02/02/2017	Bond Future	Sell	112	0.00
R209 On 04/05/2017	Bond Future	Sell	112	0.00
R209 On 04/05/2017	Bond Future	Buy	112	0.00
R209 On 02/02/2017	Bond Future	Sell	272	0.00
R209 On 02/02/2017	Bond Future	Buy	272	0.00
R209 On 04/05/2017	Bond Future	Sell	272	0.00
R209 On 04/05/2017	Bond Future	Buy	272	0.00
R209 On 02/02/2017	Bond Future	Sell	448	0.00
R209 On 02/02/2017	Bond Future	Buy	448	0.00
R209 On 04/05/2017	Bond Future	Buy	448	0.00
R209 On 04/05/2017	Bond Future	Sell	448	0.00
R209 On 04/05/2017	Bond Future	Buy	2,500	0.00
R209 On 04/05/2017	Bond Future	Sell	2,500	0.00
R209 On 04/05/2017	Bond Future	Buy	4,000	0.00
R209 On 04/05/2017	Bond Future	Sell	4,000	0.00
R209 On 04/05/2017	Bond Future	Sell	6,500	0.00
R209 On 04/05/2017	Bond Future	Buy	6,500	0.00

R210 Bond Future

R210 On 02/02/2017	Bond Future	Buy	40	0.00
R210 On 02/02/2017	Bond Future	Sell	40	0.00
R210 On 04/05/2017	Bond Future	Sell	40	0.00
R210 On 04/05/2017	Bond Future	Buy	40	0.00
R210 On 02/02/2017	Bond Future	Buy	262	0.00
R210 On 02/02/2017	Bond Future	Sell	262	0.00
R210 On 04/05/2017	Bond Future	Sell	262	0.00
R210 On 04/05/2017	Bond Future	Buy	262	0.00
R210 On 02/02/2017	Bond Future	Buy	302	0.00
R210 On 02/02/2017	Bond Future	Sell	302	0.00
R210 On 04/05/2017	Bond Future	Sell	302	0.00
R210 On 04/05/2017	Bond Future	Buy	302	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 Bond Future					
R212 On 02/02/2017	Bond Future		Sell	11	0.00
R212 On 02/02/2017	Bond Future		Buy	11	0.00
R212 On 04/05/2017	Bond Future		Buy	11	0.00
R212 On 04/05/2017	Bond Future		Sell	11	0.00
R212 On 02/02/2017	Bond Future		Sell	14	0.00
R212 On 02/02/2017	Bond Future		Buy	14	0.00
R212 On 04/05/2017	Bond Future		Buy	14	0.00
R212 On 04/05/2017	Bond Future		Sell	14	0.00
R212 On 02/02/2017	Bond Future		Sell	75	0.00
R212 On 02/02/2017	Bond Future		Buy	75	0.00
R212 On 04/05/2017	Bond Future		Buy	75	0.00
R212 On 04/05/2017	Bond Future		Sell	75	0.00
R212 On 02/02/2017	Bond Future		Sell	84	0.00
R212 On 02/02/2017	Bond Future		Buy	84	0.00
R212 On 04/05/2017	Bond Future		Buy	84	0.00
R212 On 04/05/2017	Bond Future		Sell	84	0.00
R212 On 02/02/2017	Bond Future		Sell	89	0.00
R212 On 02/02/2017	Bond Future		Buy	89	0.00
R212 On 04/05/2017	Bond Future		Buy	89	0.00
R212 On 04/05/2017	Bond Future		Sell	89	0.00
R212 On 04/05/2017	Bond Future		Sell	100	0.00
R212 On 04/05/2017	Bond Future		Buy	100	0.00
R212 On 04/05/2017	Bond Future		Sell	100	0.00
R212 On 04/05/2017	Bond Future		Buy	100	0.00
R212 On 02/02/2017	Bond Future		Sell	108	0.00
R212 On 02/02/2017	Bond Future		Buy	108	0.00
R212 On 04/05/2017	Bond Future		Buy	108	0.00
R212 On 04/05/2017	Bond Future		Sell	108	0.00
R212 On 02/02/2017	Bond Future		Sell	142	0.00
R212 On 02/02/2017	Bond Future		Buy	142	0.00
R212 On 04/05/2017	Bond Future		Buy	142	0.00
R212 On 04/05/2017	Bond Future		Sell	142	0.00
R212 On 02/02/2017	Bond Future		Sell	207	0.00
R212 On 02/02/2017	Bond Future		Buy	207	0.00
R212 On 04/05/2017	Bond Future		Buy	207	0.00
R212 On 04/05/2017	Bond Future		Sell	207	0.00
R212 On 02/02/2017	Bond Future		Sell	556	0.00
R212 On 02/02/2017	Bond Future		Buy	556	0.00
R212 On 04/05/2017	Bond Future		Buy	556	0.00
R212 On 04/05/2017	Bond Future		Sell	556	0.00

R212 On 02/02/2017	Bond Future	Sell	972	0.00
R212 On 02/02/2017	Bond Future	Buy	972	0.00
R212 On 04/05/2017	Bond Future	Buy	972	0.00
R212 On 04/05/2017	Bond Future	Sell	972	0.00
R212 On 02/02/2017	Bond Future	Sell	2,258	0.00
R212 On 02/02/2017	Bond Future	Buy	2,258	0.00
R212 On 04/05/2017	Bond Future	Buy	2,258	0.00
R212 On 04/05/2017	Bond Future	Sell	2,258	0.00

R213 Bond Future

R213 On 04/05/2017	Bond Future	Buy	1,700	0.00
R213 On 04/05/2017	Bond Future	Sell	1,700	0.00
R213 On 04/05/2017	Bond Future	Buy	2,500	0.00
R213 On 04/05/2017	Bond Future	Sell	2,500	0.00
R213 On 04/05/2017	Bond Future	Sell	4,200	0.00
R213 On 04/05/2017	Bond Future	Buy	4,200	0.00

R214 Bond Future

R214 On 02/02/2017	Bond Future	Buy	13	0.00
R214 On 02/02/2017	Bond Future	Sell	13	0.00
R214 On 04/05/2017	Bond Future	Sell	13	0.00
R214 On 04/05/2017	Bond Future	Buy	13	0.00

Grand Total for Daily Detailed Turnover:

202,354 0.00