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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/05/2017

TO DATE : 03/05/2017

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

ALBI On 04/05/2017	Index Future		Buy	1	0.00
ALBI On 04/05/2017	Index Future		Sell	1	0.00
ALBI On 04/05/2017	Index Future		Buy	1	0.00
ALBI On 04/05/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 04/05/2017	Index Future		Buy	2	0.00
ALBI On 04/05/2017	Index Future		Sell	2	0.00
ALBI On 03/08/2017	Index Future		Sell	2	0.00
ALBI On 03/08/2017	Index Future		Buy	2	0.00
ALBI On 03/08/2017	Index Future		Buy	2	0.00
ALBI On 03/08/2017	Index Future		Sell	2	0.00

ALBI On 03/08/2017	Index Future	Sell	2	0.00
ALBI On 03/08/2017	Index Future	Buy	2	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	Buy	1	0.00
GOVI On 04/05/2017	GOVI	Sell	1	0.00
GOVI On 03/08/2017	GOVI	Sell	1	0.00
GOVI On 03/08/2017	GOVI	Buy	1	0.00
GOVI On 03/08/2017	GOVI	Sell	1	0.00
GOVI On 03/08/2017	GOVI	Buy	1	0.00
GOVI On 04/05/2017	GOVI	Buy	4	0.00
GOVI On 04/05/2017	GOVI	Sell	4	0.00
GOVI On 03/08/2017	GOVI	Sell	4	0.00
GOVI On 03/08/2017	GOVI	Buy	4	0.00
GOVI On 04/05/2017	GOVI	Sell	6	0.00
GOVI On 04/05/2017	GOVI	Buy	6	0.00
GOVI On 03/08/2017	GOVI	Buy	6	0.00
GOVI On 03/08/2017	GOVI	Sell	6	0.00

**New Inflation Linked Index**

IGOV On 03/08/2017	Index Future	Sell	11	0.00
IGOV On 03/08/2017	Index Future	Buy	11	0.00
IGOV On 03/08/2017	Index Future	Sell	12	0.00
IGOV On 03/08/2017	Index Future	Buy	12	0.00
IGOV On 03/08/2017	Index Future	Buy	23	0.00
IGOV On 03/08/2017	Index Future	Sell	23	0.00

**R186 Bond Future**

R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 03/08/2017	Bond Future	Buy	1	0.00
R186 On 03/08/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Sell	11	0.00
R186 On 04/05/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Sell	11	0.00
R186 On 04/05/2017	Bond Future	Buy	22	0.00
R186 On 04/05/2017	Bond Future	Sell	22	0.00
R186 On 03/08/2017	Bond Future	Sell	23	0.00
R186 On 03/08/2017	Bond Future	Buy	23	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 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	31	0.00
R186 On 04/05/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Sell	32	0.00
R186 On 03/08/2017	Bond Future		Buy	32	0.00
R186 On 03/08/2017	Bond Future		Sell	33	0.00
R186 On 03/08/2017	Bond Future		Buy	33	0.00
R186 On 04/05/2017	Bond Future		Buy	34	0.00
R186 On 04/05/2017	Bond Future		Sell	34	0.00
R186 On 03/08/2017	Bond Future		Sell	35	0.00
R186 On 03/08/2017	Bond Future		Buy	35	0.00
R186 On 04/05/2017	Bond Future		Sell	38	0.00
R186 On 04/05/2017	Bond Future		Buy	38	0.00
R186 On 03/08/2017	Bond Future		Buy	39	0.00
R186 On 03/08/2017	Bond Future		Sell	39	0.00
R186 On 03/08/2017	Bond Future		Sell	40	0.00
R186 On 03/08/2017	Bond Future		Buy	40	0.00
R186 On 03/08/2017	Bond Future		Sell	40	0.00
R186 On 03/08/2017	Bond Future		Buy	40	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 03/08/2017	Bond Future		Buy	46	0.00
R186 On 03/08/2017	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 04/05/2017	Bond Future		Buy	48	0.00
R186 On 04/05/2017	Bond Future		Sell	48	0.00
R186 On 03/08/2017	Bond Future		Buy	48	0.00
R186 On 03/08/2017	Bond Future		Sell	48	0.00
R186 On 03/08/2017	Bond Future		Sell	49	0.00
R186 On 03/08/2017	Bond Future		Buy	49	0.00
R186 On 03/08/2017	Bond Future		Sell	49	0.00
R186 On 03/08/2017	Bond Future		Buy	49	0.00
R186 On 04/05/2017	Bond Future		Buy	61	0.00
R186 On 04/05/2017	Bond Future		Sell	61	0.00
R186 On 03/08/2017	Bond Future		Sell	63	0.00
R186 On 03/08/2017	Bond Future		Buy	63	0.00
R186 On 04/05/2017	Bond Future		Sell	67	0.00
R186 On 04/05/2017	Bond Future		Buy	67	0.00
R186 On 04/05/2017	Bond Future		Buy	67	0.00
R186 On 04/05/2017	Bond Future		Sell	67	0.00
R186 On 03/08/2017	Bond Future		Sell	69	0.00
R186 On 03/08/2017	Bond Future		Buy	69	0.00

R186 On 03/08/2017	Bond Future		Buy	69	0.00
R186 On 03/08/2017	Bond Future		Sell	69	0.00
R186 On 04/05/2017	Bond Future		Buy	80	0.00
R186 On 04/05/2017	Bond Future		Sell	80	0.00
R186 On 03/08/2017	Bond Future		Sell	82	0.00
R186 On 03/08/2017	Bond Future		Buy	82	0.00
R186 On 04/05/2017	Bond Future		Buy	86	0.00
R186 On 04/05/2017	Bond Future		Sell	86	0.00
R186 On 03/08/2017	Bond Future		Sell	88	0.00
R186 On 03/08/2017	Bond Future		Buy	88	0.00
R186 On 04/05/2017	Bond Future		Sell	98	0.00
R186 On 04/05/2017	Bond Future		Buy	98	0.00
R186 On 03/08/2017	Bond Future		Buy	101	0.00
R186 On 03/08/2017	Bond Future		Sell	101	0.00
R186 On 04/05/2017	Bond Future		Sell	102	0.00
R186 On 04/05/2017	Bond Future		Buy	102	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	104	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	104	0.00
R186 On 03/08/2017	Bond Future		Buy	105	0.00
R186 On 03/08/2017	Bond Future		Sell	105	0.00
R186 On 04/05/2017	Bond Future		Buy	113	0.00
R186 On 04/05/2017	Bond Future		Sell	113	0.00
R186 On 04/05/2017	Bond Future		Buy	115	0.00
R186 On 04/05/2017	Bond Future		Sell	115	0.00
R186 On 03/08/2017	Bond Future		Sell	116	0.00
R186 On 03/08/2017	Bond Future		Buy	116	0.00
R186 On 03/08/2017	Bond Future		Sell	118	0.00
R186 On 03/08/2017	Bond Future		Buy	118	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	125	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	125	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	126	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	126	0.00
R186 On 04/05/2017	Bond Future		Buy	137	0.00
R186 On 04/05/2017	Bond Future		Sell	137	0.00
R186 On 03/08/2017	Bond Future		Sell	141	0.00
R186 On 03/08/2017	Bond Future		Buy	141	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	154	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	154	0.00
R186 On 04/05/2017	Bond Future		Buy	162	0.00
R186 On 04/05/2017	Bond Future		Sell	162	0.00
R186 On 03/08/2017	Bond Future		Sell	166	0.00
R186 On 03/08/2017	Bond Future		Buy	166	0.00
R186 On 04/05/2017	Bond Future		Buy	169	0.00
R186 On 04/05/2017	Bond Future		Sell	169	0.00
R186 On 04/05/2017	Bond Future		Buy	173	0.00
R186 On 04/05/2017	Bond Future		Sell	173	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Sell	174	0.00
R186 On 03/08/2017	Bond Future		Buy	174	0.00
R186 On 03/08/2017	Bond Future		Sell	178	0.00
R186 On 03/08/2017	Bond Future		Buy	178	0.00
R186 On 04/05/2017	Bond Future		Sell	179	0.00
R186 On 04/05/2017	Bond Future		Buy	179	0.00
R186 On 03/08/2017	Bond Future		Buy	184	0.00
R186 On 03/08/2017	Bond Future		Sell	184	0.00
R186 On 03/08/2017	Bond Future		Sell	189	0.00
R186 On 03/08/2017	Bond Future		Buy	189	0.00
R186 On 04/05/2017	Bond Future		Buy	196	0.00
R186 On 04/05/2017	Bond Future		Sell	196	0.00
R186 On 04/05/2017	Bond Future		Buy	201	0.00
R186 On 04/05/2017	Bond Future		Sell	201	0.00
R186 On 03/08/2017	Bond Future		Sell	201	0.00
R186 On 03/08/2017	Bond Future		Buy	201	0.00
R186 On 03/08/2017	Bond Future		Sell	207	0.00
R186 On 03/08/2017	Bond Future		Buy	207	0.00
R186 On 03/08/2017	Bond Future		Sell	254	0.00
R186 On 03/08/2017	Bond Future		Buy	254	0.00
R186 On 03/08/2017	Bond Future		Buy	254	0.00
R186 On 03/08/2017	Bond Future		Sell	254	0.00
R186 On 04/05/2017	Bond Future		Sell	300	0.00
R186 On 04/05/2017	Bond Future		Buy	300	0.00
R186 On 03/08/2017	Bond Future		Buy	300	0.00
R186 On 03/08/2017	Bond Future		Sell	300	0.00
R186 On 04/05/2017	Bond Future		Buy	328	0.00
R186 On 04/05/2017	Bond Future		Sell	328	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 03/08/2017	Bond Future		Sell	337	0.00
R186 On 03/08/2017	Bond Future		Buy	337	0.00
R186 On 03/08/2017	Bond Future		Buy	344	0.00
R186 On 03/08/2017	Bond Future		Sell	344	0.00
R186 On 04/05/2017	Bond Future		Sell	351	0.00
R186 On 04/05/2017	Bond Future		Buy	351	0.00
R186 On 03/08/2017	Bond Future		Buy	361	0.00
R186 On 03/08/2017	Bond Future		Sell	361	0.00
R186 On 04/05/2017	Bond Future		Sell	381	0.00
R186 On 04/05/2017	Bond Future		Buy	381	0.00
R186 On 03/08/2017	Bond Future		Buy	391	0.00
R186 On 03/08/2017	Bond Future		Sell	391	0.00

R186 On 04/05/2017	Bond Future			Sell	400	0.00
R186 On 04/05/2017	Bond Future			Buy	400	0.00
R186 On 03/08/2017	Bond Future			Buy	400	0.00
R186 On 03/08/2017	Bond Future			Sell	400	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 03/08/2017	Bond Future			Buy	430	0.00
R186 On 03/08/2017	Bond Future			Sell	430	0.00
R186 On 03/08/2017	Bond Future			Sell	482	0.00
R186 On 03/08/2017	Bond Future			Buy	482	0.00
R186 On 04/05/2017	Bond Future			Sell	560	0.00
R186 On 04/05/2017	Bond Future			Buy	560	0.00
R186 On 03/08/2017	Bond Future			Buy	575	0.00
R186 On 03/08/2017	Bond Future			Sell	575	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	590	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	590	0.00
R186 On 04/05/2017	Bond Future			Buy	603	0.00
R186 On 04/05/2017	Bond Future			Sell	603	0.00
R186 On 03/08/2017	Bond Future			Sell	620	0.00
R186 On 03/08/2017	Bond Future			Buy	620	0.00
R186 On 04/05/2017	Bond Future			Sell	683	0.00
R186 On 04/05/2017	Bond Future			Buy	683	0.00
R186 On 04/05/2017	Bond Future			Buy	700	0.00
R186 On 04/05/2017	Bond Future			Sell	700	0.00
R186 On 04/05/2017	Bond Future			Buy	700	0.00
R186 On 04/05/2017	Bond Future			Sell	700	0.00
R186 On 03/08/2017	Bond Future			Buy	700	0.00
R186 On 03/08/2017	Bond Future			Sell	700	0.00
R186 On 03/08/2017	Bond Future			Sell	700	0.00
R186 On 03/08/2017	Bond Future			Buy	700	0.00
R186 On 03/08/2017	Bond Future			Buy	702	0.00
R186 On 03/08/2017	Bond Future			Sell	702	0.00
R186 On 04/05/2017	Bond Future			Buy	772	0.00
R186 On 04/05/2017	Bond Future			Sell	772	0.00
R186 On 03/08/2017	Bond Future			Sell	793	0.00
R186 On 03/08/2017	Bond Future			Buy	793	0.00
R186 On 03/08/2017	Bond Future			Sell	833	0.00
R186 On 03/08/2017	Bond Future			Buy	833	0.00
R186 On 04/05/2017	Bond Future			Sell	850	0.00
R186 On 04/05/2017	Bond Future			Buy	850	0.00
R186 On 03/08/2017	Bond Future			Buy	873	0.00
R186 On 03/08/2017	Bond Future			Sell	873	0.00
R186 On 04/05/2017	Bond Future			Sell	988	0.00
R186 On 04/05/2017	Bond Future			Buy	988	0.00
R186 On 03/08/2017	Bond Future			Buy	1,015	0.00
R186 On 03/08/2017	Bond Future			Sell	1,015	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017			Buy	1,090	0.00
R186 On 04/05/2017			Sell	1,090	0.00
R186 On 03/08/2017			Sell	1,120	0.00
R186 On 03/08/2017			Buy	1,120	0.00
R186 On 04/05/2017			Sell	1,264	0.00
R186 On 04/05/2017			Buy	1,264	0.00
R186 On 03/08/2017			Buy	1,299	0.00
R186 On 03/08/2017			Sell	1,299	0.00
R186 On 03/08/2017	9.00	Put	Sell	1,505	0.00
R186 On 03/08/2017	9.00	Put	Buy	1,505	0.00
R186 On 04/05/2017			Buy	1,930	0.00
R186 On 04/05/2017			Sell	1,930	0.00
R186 On 03/08/2017			Buy	1,982	0.00
R186 On 03/08/2017			Sell	1,982	0.00
R186 On 03/08/2017	9.00	Put	Sell	2,604	0.00
R186 On 03/08/2017	9.00	Put	Buy	2,604	0.00
R186 On 04/05/2017			Sell	4,488	0.00
R186 On 04/05/2017			Buy	4,488	0.00
R186 On 03/08/2017			Buy	4,612	0.00
R186 On 03/08/2017			Sell	4,612	0.00
R186 On 03/08/2017			Sell	4,800	0.00
R186 On 03/08/2017			Buy	4,800	0.00
R186 On 04/05/2017			Sell	6,418	0.00
R186 On 04/05/2017			Buy	6,418	0.00
R186 On 03/08/2017			Buy	6,594	0.00
R186 On 03/08/2017			Sell	6,594	0.00

**R2023 Bond Future**

R023 On 04/05/2017			Buy	1	0.00
R023 On 04/05/2017			Sell	1	0.00
R023 On 03/08/2017			Sell	1	0.00
R023 On 03/08/2017			Buy	1	0.00
R023 On 04/05/2017			Buy	20	0.00
R023 On 04/05/2017			Sell	20	0.00
R023 On 03/08/2017			Sell	20	0.00
R023 On 03/08/2017			Buy	20	0.00
R023 On 04/05/2017			Sell	21	0.00
R023 On 04/05/2017			Buy	21	0.00
R023 On 03/08/2017			Sell	21	0.00
R023 On 03/08/2017			Buy	21	0.00
R023 On 03/08/2017			Sell	180	0.00
R023 On 03/08/2017			Buy	180	0.00

R023 On 03/08/2017	Bond Future	Sell	2,820	0.00
R023 On 03/08/2017	Bond Future	Buy	2,820	0.00
R023 On 04/05/2017	Bond Future	Buy	2,930	0.00
R023 On 04/05/2017	Bond Future	Sell	2,930	0.00
R023 On 04/05/2017	Bond Future	Buy	3,000	0.00
R023 On 04/05/2017	Bond Future	Sell	3,000	0.00
R023 On 03/08/2017	Bond Future	Sell	5,750	0.00
R023 On 03/08/2017	Bond Future	Buy	5,750	0.00
R023 On 04/05/2017	Bond Future	Buy	5,930	0.00
R023 On 04/05/2017	Bond Future	Sell	5,930	0.00
R023 On 03/08/2017	Bond Future	Sell	5,930	0.00
R023 On 03/08/2017	Bond Future	Buy	5,930	0.00
R023 On 03/08/2017	Bond Future	Sell	7,500	0.00
R023 On 03/08/2017	Bond Future	Buy	7,500	0.00
R023 On 03/08/2017	Bond Future	Sell	10,320	0.00
R023 On 03/08/2017	Bond Future	Buy	10,320	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 04/05/2017	Bond Future	Buy	100	0.00
R203 On 04/05/2017	Bond Future	Sell	100	0.00
R203 On 04/05/2017	Bond Future	Buy	1,043	0.00
R203 On 04/05/2017	Bond Future	Sell	1,043	0.00
R203 On 04/05/2017	Bond Future	Buy	2,494	0.00
R203 On 04/05/2017	Bond Future	Sell	2,494	0.00
R203 On 04/05/2017	Bond Future	Sell	3,537	0.00
R203 On 04/05/2017	Bond Future	Buy	3,537	0.00

**R2030 Bond Future**

2030 On 03/08/2017	Bond Future	Sell	300	0.00
2030 On 03/08/2017	Bond Future	Buy	300	0.00
2030 On 03/08/2017	Bond Future	Buy	2,700	0.00
2030 On 03/08/2017	Bond Future	Sell	2,700	0.00
2030 On 04/05/2017	Bond Future	Buy	2,770	0.00
2030 On 04/05/2017	Bond Future	Sell	2,770	0.00
2030 On 04/05/2017	Bond Future	Buy	4,350	0.00
2030 On 04/05/2017	Bond Future	Sell	4,350	0.00
2030 On 03/08/2017	Bond Future	Sell	5,200	0.00
2030 On 03/08/2017	Bond Future	Buy	5,200	0.00
2030 On 04/05/2017	Bond Future	Buy	7,400	0.00
2030 On 04/05/2017	Bond Future	Sell	7,400	0.00
2030 On 03/08/2017	Bond Future	Sell	7,400	0.00
2030 On 03/08/2017	Bond Future	Buy	7,400	0.00
2030 On 04/05/2017	Bond Future	Sell	15,600	0.00
2030 On 04/05/2017	Bond Future	Buy	15,600	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/08/2017	Bond Future		Buy	15,600	0.00
2030 On 03/08/2017	Bond Future		Sell	15,600	0.00
<b>R2035 Bond Future</b>					
R035 On 03/08/2017	Bond Future		Sell	180	0.00
R035 On 03/08/2017	Bond Future		Buy	180	0.00
R035 On 03/08/2017	Bond Future		Sell	196	0.00
R035 On 03/08/2017	Bond Future		Buy	196	0.00
R035 On 03/08/2017	Bond Future		Sell	376	0.00
R035 On 03/08/2017	Bond Future		Buy	376	0.00
R035 On 03/08/2017	Bond Future		Buy	1,400	0.00
R035 On 03/08/2017	Bond Future		Sell	1,400	0.00
<b>R2037 Bond Future</b>					
2037 On 03/08/2017	Bond Future		Sell	600	0.00
2037 On 03/08/2017	Bond Future		Buy	600	0.00
2037 On 03/08/2017	Bond Future		Sell	2,500	0.00
2037 On 03/08/2017	Bond Future		Buy	2,500	0.00
2037 On 03/08/2017	Bond Future		Sell	3,690	0.00
2037 On 03/08/2017	Bond Future		Buy	3,690	0.00
2037 On 03/08/2017	Bond Future		Buy	6,790	0.00
2037 On 03/08/2017	Bond Future		Sell	6,790	0.00
<b>R204 Bond Future</b>					
R204 On 04/05/2017	Bond Future		Sell	4	0.00
R204 On 04/05/2017	Bond Future		Buy	4	0.00
R204 On 03/08/2017	Bond Future		Buy	4	0.00
R204 On 03/08/2017	Bond Future		Sell	4	0.00
R204 On 04/05/2017	Bond Future		Sell	16	0.00
R204 On 04/05/2017	Bond Future		Buy	16	0.00
R204 On 03/08/2017	Bond Future		Buy	16	0.00
R204 On 03/08/2017	Bond Future		Sell	16	0.00
R204 On 04/05/2017	Bond Future		Buy	20	0.00
R204 On 04/05/2017	Bond Future		Sell	20	0.00
R204 On 03/08/2017	Bond Future		Buy	20	0.00
R204 On 03/08/2017	Bond Future		Sell	20	0.00
R204 On 04/05/2017	Bond Future		Sell	39	0.00
R204 On 04/05/2017	Bond Future		Buy	39	0.00
R204 On 04/05/2017	Bond Future		Buy	40	0.00
R204 On 04/05/2017	Bond Future		Sell	40	0.00
R204 On 03/08/2017	Bond Future		Buy	40	0.00

R204 On 03/08/2017	Bond Future	Sell	40	0.00
R204 On 03/08/2017	Bond Future	Sell	41	0.00
R204 On 03/08/2017	Bond Future	Buy	41	0.00
R204 On 04/05/2017	Bond Future	Buy	47	0.00
R204 On 04/05/2017	Bond Future	Sell	47	0.00
R204 On 03/08/2017	Bond Future	Sell	48	0.00
R204 On 03/08/2017	Bond Future	Buy	48	0.00
R204 On 04/05/2017	Bond Future	Sell	65	0.00
R204 On 04/05/2017	Bond Future	Buy	65	0.00
R204 On 03/08/2017	Bond Future	Buy	66	0.00
R204 On 03/08/2017	Bond Future	Sell	66	0.00
R204 On 04/05/2017	Bond Future	Sell	67	0.00
R204 On 04/05/2017	Bond Future	Buy	67	0.00
R204 On 03/08/2017	Bond Future	Buy	68	0.00
R204 On 03/08/2017	Bond Future	Sell	68	0.00
R204 On 04/05/2017	Bond Future	Sell	74	0.00
R204 On 04/05/2017	Bond Future	Buy	74	0.00
R204 On 03/08/2017	Bond Future	Buy	75	0.00
R204 On 03/08/2017	Bond Future	Sell	75	0.00
R204 On 04/05/2017	Bond Future	Buy	79	0.00
R204 On 04/05/2017	Bond Future	Sell	79	0.00
R204 On 03/08/2017	Bond Future	Sell	81	0.00
R204 On 03/08/2017	Bond Future	Buy	81	0.00
R204 On 04/05/2017	Bond Future	Sell	86	0.00
R204 On 04/05/2017	Bond Future	Buy	86	0.00
R204 On 03/08/2017	Bond Future	Buy	88	0.00
R204 On 03/08/2017	Bond Future	Sell	88	0.00
R204 On 04/05/2017	Bond Future	Buy	100	0.00
R204 On 04/05/2017	Bond Future	Sell	100	0.00
R204 On 03/08/2017	Bond Future	Buy	100	0.00
R204 On 03/08/2017	Bond Future	Sell	100	0.00
R204 On 03/08/2017	Bond Future	Sell	100	0.00
R204 On 03/08/2017	Bond Future	Buy	100	0.00
R204 On 03/08/2017	Bond Future	Sell	102	0.00
R204 On 03/08/2017	Bond Future	Buy	102	0.00
R204 On 04/05/2017	Bond Future	Sell	124	0.00
R204 On 04/05/2017	Bond Future	Buy	124	0.00
R204 On 04/05/2017	Bond Future	Sell	124	0.00
R204 On 04/05/2017	Bond Future	Buy	124	0.00
R204 On 04/05/2017	Bond Future	Sell	124	0.00
R204 On 04/05/2017	Bond Future	Buy	124	0.00
R204 On 03/08/2017	Bond Future	Sell	124	0.00
R204 On 03/08/2017	Bond Future	Buy	124	0.00
R204 On 03/08/2017	Bond Future	Buy	124	0.00
R204 On 03/08/2017	Bond Future	Sell	124	0.00
R204 On 03/08/2017	Bond Future	Buy	126	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/08/2017	Bond Future		Sell	126	0.00
R204 On 04/05/2017	Bond Future		Sell	138	0.00
R204 On 04/05/2017	Bond Future		Buy	138	0.00
R204 On 03/08/2017	Bond Future		Buy	141	0.00
R204 On 03/08/2017	Bond Future		Sell	141	0.00
R204 On 04/05/2017	Bond Future		Sell	150	0.00
R204 On 04/05/2017	Bond Future		Buy	150	0.00
R204 On 03/08/2017	Bond Future		Buy	153	0.00
R204 On 03/08/2017	Bond Future		Sell	153	0.00
R204 On 04/05/2017	Bond Future		Sell	164	0.00
R204 On 04/05/2017	Bond Future		Buy	164	0.00
R204 On 03/08/2017	Bond Future		Buy	167	0.00
R204 On 03/08/2017	Bond Future		Sell	167	0.00
R204 On 04/05/2017	Bond Future		Sell	173	0.00
R204 On 04/05/2017	Bond Future		Buy	173	0.00
R204 On 03/08/2017	Bond Future		Buy	176	0.00
R204 On 03/08/2017	Bond Future		Sell	176	0.00
R204 On 04/05/2017	Bond Future		Buy	254	0.00
R204 On 04/05/2017	Bond Future		Sell	254	0.00
R204 On 03/08/2017	Bond Future		Sell	259	0.00
R204 On 03/08/2017	Bond Future		Buy	259	0.00
R204 On 04/05/2017	Bond Future		Buy	282	0.00
R204 On 04/05/2017	Bond Future		Sell	282	0.00
R204 On 03/08/2017	Bond Future		Sell	288	0.00
R204 On 03/08/2017	Bond Future		Buy	288	0.00
R204 On 04/05/2017	Bond Future		Sell	317	0.00
R204 On 04/05/2017	Bond Future		Buy	317	0.00
R204 On 04/05/2017	Bond Future		Sell	339	0.00
R204 On 04/05/2017	Bond Future		Buy	339	0.00
R204 On 03/08/2017	Bond Future		Buy	346	0.00
R204 On 03/08/2017	Bond Future		Sell	346	0.00
R204 On 04/05/2017	Bond Future		Buy	350	0.00
R204 On 04/05/2017	Bond Future		Sell	350	0.00
R204 On 03/08/2017	Bond Future		Buy	350	0.00
R204 On 03/08/2017	Bond Future		Sell	350	0.00
R204 On 04/05/2017	Bond Future		Buy	653	0.00
R204 On 04/05/2017	Bond Future		Sell	653	0.00
R204 On 03/08/2017	Bond Future		Sell	666	0.00
R204 On 03/08/2017	Bond Future		Buy	666	0.00
R204 On 04/05/2017	Bond Future		Sell	667	0.00
R204 On 04/05/2017	Bond Future		Buy	667	0.00
R204 On 04/05/2017	Bond Future		Sell	750	0.00

R204 On 04/05/2017	Bond Future	Buy	750	0.00
R204 On 03/08/2017	Bond Future	Buy	765	0.00
R204 On 03/08/2017	Bond Future	Sell	765	0.00
R204 On 04/05/2017	Bond Future	Buy	801	0.00
R204 On 04/05/2017	Bond Future	Sell	801	0.00
R204 On 03/08/2017	Bond Future	Buy	817	0.00
R204 On 03/08/2017	Bond Future	Sell	817	0.00
R204 On 04/05/2017	Bond Future	Buy	984	0.00
R204 On 04/05/2017	Bond Future	Sell	984	0.00
R204 On 04/05/2017	Bond Future	Buy	1,220	0.00
R204 On 04/05/2017	Bond Future	Sell	1,220	0.00
R204 On 03/08/2017	Bond Future	Sell	1,244	0.00
R204 On 03/08/2017	Bond Future	Buy	1,244	0.00
R204 On 04/05/2017	Bond Future	Sell	1,261	0.00
R204 On 04/05/2017	Bond Future	Buy	1,261	0.00
R204 On 04/05/2017	Bond Future	Sell	1,271	0.00
R204 On 04/05/2017	Bond Future	Buy	1,271	0.00
R204 On 03/08/2017	Bond Future	Buy	1,286	0.00
R204 On 03/08/2017	Bond Future	Sell	1,286	0.00
R204 On 03/08/2017	Bond Future	Buy	1,296	0.00
R204 On 03/08/2017	Bond Future	Sell	1,296	0.00
R204 On 03/08/2017	Bond Future	Sell	2,000	0.00
R204 On 03/08/2017	Bond Future	Buy	2,000	0.00
R204 On 03/08/2017	Bond Future	Sell	2,500	0.00
R204 On 03/08/2017	Bond Future	Buy	2,500	0.00
R204 On 04/05/2017	Bond Future	Sell	2,695	0.00
R204 On 04/05/2017	Bond Future	Buy	2,695	0.00
R204 On 03/08/2017	Bond Future	Buy	2,749	0.00
R204 On 03/08/2017	Bond Future	Sell	2,749	0.00
R204 On 04/05/2017	Bond Future	Sell	2,827	0.00
R204 On 04/05/2017	Bond Future	Buy	2,827	0.00
R204 On 03/08/2017	Bond Future	Sell	2,881	0.00
R204 On 03/08/2017	Bond Future	Buy	2,881	0.00
R204 On 04/05/2017	Bond Future	Buy	3,000	0.00
R204 On 04/05/2017	Bond Future	Sell	3,000	0.00
R204 On 04/05/2017	Bond Future	Buy	5,000	0.00
R204 On 04/05/2017	Bond Future	Sell	5,000	0.00
R204 On 04/05/2017	Bond Future	Sell	5,522	0.00
R204 On 04/05/2017	Bond Future	Buy	5,522	0.00
R204 On 03/08/2017	Bond Future	Sell	5,630	0.00
R204 On 03/08/2017	Bond Future	Buy	5,630	0.00
R204 On 04/05/2017	Bond Future	Buy	8,000	0.00
R204 On 04/05/2017	Bond Future	Sell	8,000	0.00
R204 On 03/08/2017	Bond Future	Sell	8,000	0.00
R204 On 03/08/2017	Bond Future	Buy	8,000	0.00
R204 On 03/08/2017	Bond Future	Sell	8,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/08/2017	Bond Future		Buy	8,000	0.00
R204 On 03/08/2017	Bond Future		Buy	12,000	0.00
R204 On 03/08/2017	Bond Future		Sell	12,000	0.00
R204 On 03/08/2017	Bond Future		Sell	16,500	0.00
R204 On 03/08/2017	Bond Future		Buy	16,500	0.00
<b>R2040 Bond Future</b>					
2040 On 03/08/2017	Bond Future		Sell	1,400	0.00
2040 On 03/08/2017	Bond Future		Buy	1,400	0.00
2040 On 04/05/2017	Bond Future		Buy	1,700	0.00
2040 On 04/05/2017	Bond Future		Sell	1,700	0.00
2040 On 03/08/2017	Bond Future		Sell	1,700	0.00
2040 On 03/08/2017	Bond Future		Buy	1,700	0.00
2040 On 03/08/2017	Bond Future		Sell	3,940	0.00
2040 On 03/08/2017	Bond Future		Buy	3,940	0.00
2040 On 03/08/2017	Bond Future		Sell	5,340	0.00
2040 On 03/08/2017	Bond Future		Buy	5,340	0.00
<b>R2044 Bond Future</b>					
2044 On 04/05/2017	Bond Future		Buy	10	0.00
2044 On 04/05/2017	Bond Future		Sell	10	0.00
2044 On 02/11/2017	Bond Future		Sell	10	0.00
2044 On 02/11/2017	Bond Future		Buy	10	0.00
2044 On 04/05/2017	Bond Future		Buy	190	0.00
2044 On 04/05/2017	Bond Future		Sell	190	0.00
2044 On 02/11/2017	Bond Future		Sell	190	0.00
2044 On 02/11/2017	Bond Future		Buy	190	0.00
2044 On 04/05/2017	Bond Future		Sell	200	0.00
2044 On 04/05/2017	Bond Future		Buy	200	0.00
2044 On 02/11/2017	Bond Future		Sell	200	0.00
2044 On 02/11/2017	Bond Future		Buy	200	0.00
<b>R2048 Bond Future</b>					
R248 On 04/05/2017	Bond Future		Sell	40	0.00
R248 On 04/05/2017	Bond Future		Buy	40	0.00
R248 On 03/08/2017	Bond Future		Buy	40	0.00
R248 On 03/08/2017	Bond Future		Sell	40	0.00
<b>R207 Bond Future</b>					
R207 On 03/08/2017	Bond Future		Buy	189	0.00
R207 On 03/08/2017	Bond Future		Sell	189	0.00

R207 On 03/08/2017	Bond Future	Buy	1,281	0.00
R207 On 03/08/2017	Bond Future	Sell	1,281	0.00
R207 On 03/08/2017	Bond Future	Sell	1,470	0.00
R207 On 03/08/2017	Bond Future	Buy	1,470	0.00
R207 On 03/08/2017	Bond Future	Sell	5,000	0.00
R207 On 03/08/2017	Bond Future	Buy	5,000	0.00
R207 On 03/08/2017	Bond Future	Sell	6,000	0.00
R207 On 03/08/2017	Bond Future	Buy	6,000	0.00
R207 On 03/08/2017	Bond Future	Sell	12,000	0.00
R207 On 03/08/2017	Bond Future	Buy	12,000	0.00
R207 On 03/08/2017	Bond Future	Sell	23,000	0.00
R207 On 03/08/2017	Bond Future	Buy	23,000	0.00

**R208 Bond Futures**

R208 On 04/05/2017	Bond Future	Sell	21	0.00
R208 On 04/05/2017	Bond Future	Buy	21	0.00
R208 On 04/05/2017	Bond Future	Buy	21	0.00
R208 On 04/05/2017	Bond Future	Sell	21	0.00
R208 On 03/08/2017	Bond Future	Buy	21	0.00
R208 On 03/08/2017	Bond Future	Sell	21	0.00
R208 On 03/08/2017	Bond Future	Sell	21	0.00
R208 On 03/08/2017	Bond Future	Buy	21	0.00
R208 On 03/08/2017	Bond Future	Buy	62	0.00
R208 On 03/08/2017	Bond Future	Sell	62	0.00
R208 On 03/08/2017	Bond Future	Sell	227	0.00
R208 On 03/08/2017	Bond Future	Buy	227	0.00
R208 On 03/08/2017	Bond Future	Buy	289	0.00
R208 On 03/08/2017	Bond Future	Sell	289	0.00
R208 On 03/08/2017	Bond Future	Buy	5,500	0.00
R208 On 03/08/2017	Bond Future	Sell	5,500	0.00
R208 On 03/08/2017	Bond Future	Buy	9,000	0.00
R208 On 03/08/2017	Bond Future	Sell	9,000	0.00
R208 On 03/08/2017	Bond Future	Sell	14,500	0.00
R208 On 03/08/2017	Bond Future	Buy	14,500	0.00

**R209 Bond Future**

R209 On 03/08/2017	Bond Future	Buy	9	0.00
R209 On 03/08/2017	Bond Future	Sell	9	0.00
R209 On 03/08/2017	Bond Future	Buy	810	0.00
R209 On 03/08/2017	Bond Future	Sell	810	0.00
R209 On 03/08/2017	Bond Future	Buy	9,500	0.00
R209 On 03/08/2017	Bond Future	Sell	9,500	0.00
R209 On 03/08/2017	Bond Future	Sell	14,000	0.00
R209 On 03/08/2017	Bond Future	Buy	14,000	0.00
R209 On 03/08/2017	Bond Future	Buy	16,000	0.00
R209 On 03/08/2017	Bond Future	Sell	16,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2017	Bond Future		Buy	40,310	0.00
R209 On 04/05/2017	Bond Future		Sell	40,310	0.00
R209 On 03/08/2017	Bond Future		Buy	40,310	0.00
R209 On 03/08/2017	Bond Future		Sell	40,310	0.00
<b>R213 Bond Future</b>					
R213 On 03/08/2017	Bond Future		Buy	8,000	0.00
R213 On 03/08/2017	Bond Future		Sell	8,000	0.00
R213 On 03/08/2017	Bond Future		Buy	10,000	0.00
R213 On 03/08/2017	Bond Future		Sell	10,000	0.00
R213 On 03/08/2017	Bond Future		Buy	18,000	0.00
R213 On 03/08/2017	Bond Future		Sell	18,000	0.00
R213 On 03/08/2017	Bond Future		Sell	36,000	0.00
R213 On 03/08/2017	Bond Future		Buy	36,000	0.00
<b>R214 Bond Future</b>					
R214 On 04/05/2017	Bond Future		Buy	20	0.00
R214 On 04/05/2017	Bond Future		Sell	20	0.00
R214 On 04/05/2017	Bond Future		Sell	500	0.00
R214 On 04/05/2017	Bond Future		Buy	500	0.00
R214 On 04/05/2017	Bond Future		Buy	500	0.00
R214 On 04/05/2017	Bond Future		Sell	500	0.00
R214 On 04/05/2017	Bond Future		Sell	3,500	0.00
R214 On 04/05/2017	Bond Future		Buy	3,500	0.00
R214 On 03/08/2017	Bond Future		Buy	3,500	0.00
R214 On 03/08/2017	Bond Future		Sell	3,500	0.00
R214 On 03/08/2017	Bond Future		Buy	5,000	0.00
R214 On 03/08/2017	Bond Future		Sell	5,000	0.00
R214 On 04/05/2017	Bond Future		Sell	5,740	0.00
R214 On 04/05/2017	Bond Future		Buy	5,740	0.00
R214 On 04/05/2017	Bond Future		Sell	8,260	0.00
R214 On 04/05/2017	Bond Future		Buy	8,260	0.00
R214 On 03/08/2017	Bond Future		Buy	9,500	0.00
R214 On 03/08/2017	Bond Future		Sell	9,500	0.00
R214 On 04/05/2017	Bond Future		Buy	18,000	0.00
R214 On 04/05/2017	Bond Future		Sell	18,000	0.00
R214 On 03/08/2017	Bond Future		Sell	18,000	0.00
R214 On 03/08/2017	Bond Future		Buy	18,000	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>659,715</b>	<b>0.00</b>