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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/10/2016

TO DATE : 11/10/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2016	GOVI		Buy	1	0.00
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	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		Sell	3	0.00
GOVI On 03/11/2016	GOVI		Buy	3	0.00
GOVI On 03/11/2016	GOVI		Sell	5	0.00
GOVI On 03/11/2016	GOVI		Buy	5	0.00
Jibar Tradeable Future					
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00

JBAF On 20/03/2018	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future	Buy	1,000	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 03/11/2016	Bond Future	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 03/11/2016	Bond Future	Buy	1	0.00
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	Sell	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	2	0.00
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	Sell	3	0.00
R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	3	0.00
R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	3	0.00
R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	6	0.00
R186 On 03/11/2016	Bond Future	Buy	6	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	8	0.00
R186 On 03/11/2016	Bond Future	Buy	8	0.00
R186 On 03/11/2016	Bond Future	Sell	9	0.00
R186 On 03/11/2016	Bond Future	Buy	9	0.00
R186 On 02/02/2017	Bond Future	Sell	9	0.00
R186 On 02/02/2017	Bond Future	Buy	9	0.00
R186 On 03/11/2016	Bond Future	Sell	10	0.00
R186 On 03/11/2016	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future		Sell	15	0.00
R186 On 03/11/2016	Bond Future		Buy	15	0.00
R186 On 03/11/2016	Bond Future		Sell	16	0.00
R186 On 03/11/2016	Bond Future		Buy	16	0.00
R186 On 03/11/2016	Bond Future		Sell	17	0.00
R186 On 03/11/2016	Bond Future		Buy	17	0.00
R186 On 03/11/2016	Bond Future		Sell	18	0.00
R186 On 03/11/2016	Bond Future		Buy	18	0.00
R186 On 03/11/2016	Bond Future		Sell	19	0.00
R186 On 03/11/2016	Bond Future		Buy	19	0.00
R186 On 03/11/2016	Bond Future		Sell	20	0.00
R186 On 03/11/2016	Bond Future		Buy	20	0.00
R186 On 03/11/2016	Bond Future		Sell	20	0.00
R186 On 03/11/2016	Bond Future		Buy	20	0.00
R186 On 03/11/2016	Bond Future		Sell	21	0.00
R186 On 03/11/2016	Bond Future		Buy	21	0.00
R186 On 03/11/2016	Bond Future		Sell	25	0.00
R186 On 03/11/2016	Bond Future		Buy	25	0.00
R186 On 03/11/2016	Bond Future		Buy	25	0.00
R186 On 03/11/2016	Bond Future		Sell	25	0.00
R186 On 03/11/2016	Bond Future		Sell	27	0.00
R186 On 03/11/2016	Bond Future		Buy	27	0.00
R186 On 02/02/2017	Bond Future		Sell	36	0.00
R186 On 02/02/2017	Bond Future		Buy	36	0.00
R186 On 03/11/2016	Bond Future		Sell	38	0.00
R186 On 03/11/2016	Bond Future		Buy	38	0.00
R186 On 03/11/2016	Bond Future		Sell	45	0.00
R186 On 03/11/2016	Bond Future		Buy	45	0.00
R186 On 03/11/2016	Bond Future		Sell	45	0.00
R186 On 03/11/2016	Bond Future		Buy	45	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Sell	51	0.00
R186 On 03/11/2016	Bond Future		Buy	51	0.00
R186 On 02/02/2017	Bond Future		Sell	52	0.00
R186 On 02/02/2017	Bond Future		Buy	52	0.00
R186 On 03/11/2016	Bond Future		Sell	69	0.00
R186 On 03/11/2016	Bond Future		Buy	69	0.00
R186 On 02/02/2017	Bond Future		Sell	87	0.00
R186 On 02/02/2017	Bond Future		Buy	87	0.00
R186 On 03/11/2016	Bond Future		Sell	90	0.00
R186 On 03/11/2016	Bond Future		Buy	90	0.00

R186 On 03/11/2016	Bond Future		Buy	92	0.00
R186 On 03/11/2016	Bond Future		Sell	92	0.00
R186 On 02/02/2017	Bond Future		Sell	97	0.00
R186 On 02/02/2017	Bond Future		Buy	97	0.00
R186 On 02/02/2017	Bond Future		Sell	97	0.00
R186 On 02/02/2017	Bond Future		Buy	97	0.00
R186 On 02/02/2017	Bond Future		Sell	97	0.00
R186 On 02/02/2017	Bond Future		Buy	97	0.00
R186 On 03/11/2016	Bond Future		Buy	100	0.00
R186 On 03/11/2016	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Buy	100	0.00
R186 On 03/11/2016	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Buy	100	0.00
R186 On 03/11/2016	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Buy	105	0.00
R186 On 03/11/2016	Bond Future		Sell	105	0.00
R186 On 02/02/2017	Bond Future		Sell	132	0.00
R186 On 02/02/2017	Bond Future		Buy	132	0.00
R186 On 03/11/2016	Bond Future		Sell	191	0.00
R186 On 03/11/2016	Bond Future		Buy	191	0.00
R186 On 02/02/2017	Bond Future		Sell	214	0.00
R186 On 02/02/2017	Bond Future		Buy	214	0.00
R186 On 02/02/2017	Bond Future		Sell	238	0.00
R186 On 02/02/2017	Bond Future		Buy	238	0.00
R186 On 02/02/2017	Bond Future		Buy	260	0.00
R186 On 02/02/2017	Bond Future		Sell	260	0.00
R186 On 02/02/2017	Bond Future		Sell	380	0.00
R186 On 02/02/2017	Bond Future		Buy	380	0.00
R186 On 03/11/2016	Bond Future		Buy	390	0.00
R186 On 03/11/2016	Bond Future		Sell	390	0.00
R186 On 03/11/2016	Bond Future		Sell	526	0.00
R186 On 03/11/2016	Bond Future		Buy	526	0.00
R186 On 02/02/2017	Bond Future		Sell	537	0.00
R186 On 02/02/2017	Bond Future		Buy	537	0.00
R186 On 02/02/2017	Bond Future		Sell	555	0.00
R186 On 02/02/2017	Bond Future		Buy	555	0.00
R186 On 03/11/2016	Bond Future		Buy	606	0.00
R186 On 03/11/2016	Bond Future		Sell	606	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	1,235	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	1,235	0.00
R186 On 03/11/2016	Bond Future		Sell	1,301	0.00
R186 On 03/11/2016	Bond Future		Buy	1,301	0.00
R186 On 03/11/2016	Bond Future		Buy	1,509	0.00
R186 On 03/11/2016	Bond Future		Sell	1,509	0.00
R186 On 02/02/2017	Bond Future		Sell	2,500	0.00
R186 On 02/02/2017	Bond Future		Buy	2,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017	Bond Future		Sell	2,500	0.00
R186 On 02/02/2017	Bond Future		Buy	2,500	0.00
R2023 Bond Future					
R023 On 03/11/2016	Bond Future		Buy	1	0.00
R023 On 03/11/2016	Bond Future		Sell	1	0.00
R023 On 03/11/2016	Bond Future		Buy	50	0.00
R023 On 03/11/2016	Bond Future		Sell	50	0.00
R023 On 03/11/2016	Bond Future		Buy	96	0.00
R023 On 03/11/2016	Bond Future		Sell	96	0.00
R023 On 03/11/2016	Bond Future		Buy	1,193	0.00
R023 On 03/11/2016	Bond Future		Sell	1,193	0.00
R023 On 03/11/2016	Bond Future		Sell	1,340	0.00
R023 On 03/11/2016	Bond Future		Buy	1,340	0.00
R2030 Bond Future					
2030 On 02/02/2017	Bond Future		Sell	241	0.00
2030 On 02/02/2017	Bond Future		Buy	241	0.00
2030 On 02/02/2017	Bond Future		Buy	241	0.00
2030 On 02/02/2017	Bond Future		Sell	241	0.00
2030 On 02/02/2017	Bond Future		Sell	241	0.00
2030 On 02/02/2017	Bond Future		Buy	241	0.00
R2048 Bond Future					
R248 On 03/11/2016	Bond Future		Sell	777	0.00
R248 On 03/11/2016	Bond Future		Buy	777	0.00
R248 On 03/11/2016	Bond Future		Sell	1,453	0.00
R248 On 03/11/2016	Bond Future		Buy	1,453	0.00
R248 On 03/11/2016	Bond Future		Buy	2,230	0.00
R248 On 03/11/2016	Bond Future		Sell	2,230	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Sell	21	0.00
R209 On 03/11/2016	Bond Future		Buy	21	0.00
Grand Total for Daily Detailed Turnover:				24,634	0.00