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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/10/2016

TO DATE : 21/10/2016

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

ALBI On 03/11/2016	Index Future		Buy	66	0.00
ALBI On 03/11/2016	Index Future		Sell	66	0.00
ALBI On 02/02/2017	Index Future		Buy	66	0.00
ALBI On 02/02/2017	Index Future		Sell	66	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		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	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		Sell	25	0.00
R186 On 03/11/2016	Bond Future		Buy	25	0.00

R186 On 02/02/2017	Bond Future			Buy	400	0.00
R186 On 02/02/2017	Bond Future			Sell	400	0.00
R186 On 02/02/2017	Bond Future	8.62	Call	Sell	500	0.00
R186 On 02/02/2017	Bond Future	8.62	Call	Buy	500	0.00
R186 On 02/02/2017	Bond Future	9.02	Put	Buy	500	0.00
R186 On 02/02/2017	Bond Future	9.02	Put	Sell	500	0.00
R186 On 03/11/2016	Bond Future			Sell	750	0.00
R186 On 03/11/2016	Bond Future			Buy	750	0.00
R186 On 02/02/2017	Bond Future			Buy	750	0.00
R186 On 02/02/2017	Bond Future			Sell	750	0.00

R2023 Bond Future

R023 On 02/02/2017	Bond Future			Sell	32	0.00
R023 On 02/02/2017	Bond Future			Buy	32	0.00
R023 On 02/02/2017	Bond Future			Sell	166	0.00
R023 On 02/02/2017	Bond Future			Buy	166	0.00
R023 On 02/02/2017	Bond Future			Sell	331	0.00
R023 On 02/02/2017	Bond Future			Buy	331	0.00
R023 On 03/11/2016	Bond Future			Sell	440	0.00
R023 On 03/11/2016	Bond Future			Buy	440	0.00
R023 On 02/02/2017	Bond Future			Sell	440	0.00
R023 On 02/02/2017	Bond Future			Buy	440	0.00
R023 On 02/02/2017	Bond Future			Buy	529	0.00
R023 On 02/02/2017	Bond Future			Sell	529	0.00
R023 On 03/11/2016	Bond Future			Buy	730	0.00
R023 On 03/11/2016	Bond Future			Sell	730	0.00
R023 On 02/02/2017	Bond Future			Buy	730	0.00
R023 On 02/02/2017	Bond Future			Sell	730	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future			Buy	770	0.00
2030 On 03/11/2016	Bond Future			Sell	770	0.00
2030 On 02/02/2017	Bond Future			Sell	770	0.00
2030 On 02/02/2017	Bond Future			Buy	770	0.00

R2037 Bond Future

2037 On 03/11/2016	Bond Future			Buy	1,714	0.00
2037 On 03/11/2016	Bond Future			Sell	1,714	0.00
2037 On 02/02/2017	Bond Future			Buy	1,714	0.00
2037 On 02/02/2017	Bond Future			Sell	1,714	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future			Buy	8,290	0.00
R204 On 03/11/2016	Bond Future			Sell	8,290	0.00
R204 On 02/02/2017	Bond Future			Sell	8,290	0.00
R204 On 02/02/2017	Bond Future			Buy	8,290	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 03/11/2016	Bond Future		Buy	670	0.00
2044 On 03/11/2016	Bond Future		Sell	670	0.00
2044 On 02/02/2017	Bond Future		Sell	670	0.00
2044 On 02/02/2017	Bond Future		Buy	670	0.00
R2048 Bond Future					
R248 On 03/11/2016	Bond Future		Buy	2,000	0.00
R248 On 03/11/2016	Bond Future		Sell	2,000	0.00
R248 On 02/02/2017	Bond Future		Sell	2,000	0.00
R248 On 02/02/2017	Bond Future		Buy	2,000	0.00
R248 On 03/11/2016	Bond Future		Sell	28,659	0.00
R248 On 03/11/2016	Bond Future		Buy	28,659	0.00
R248 On 02/02/2017	Bond Future		Sell	28,659	0.00
R248 On 02/02/2017	Bond Future		Buy	28,659	0.00
R207 Bond Future					
R207 On 02/02/2017	Bond Future		Buy	1,450	0.00
R207 On 02/02/2017	Bond Future		Sell	1,450	0.00
R207 On 03/11/2016	Bond Future		Sell	1,450	0.00
R207 On 03/11/2016	Bond Future		Buy	1,450	0.00
R208 Bond Futures					
R208 On 03/11/2016	Bond Future		Sell	2,727	0.00
R208 On 03/11/2016	Bond Future		Buy	2,727	0.00
R208 On 02/02/2017	Bond Future		Buy	2,727	0.00
R208 On 02/02/2017	Bond Future		Sell	2,727	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Buy	2,390	0.00
R209 On 03/11/2016	Bond Future		Sell	2,390	0.00
R209 On 02/02/2017	Bond Future		Buy	2,390	0.00
R209 On 02/02/2017	Bond Future		Sell	2,390	0.00
R213 Bond Future					
R213 On 03/11/2016	Bond Future		Buy	300	0.00
R213 On 03/11/2016	Bond Future		Sell	300	0.00
R213 On 02/02/2017	Bond Future		Buy	300	0.00
R213 On 02/02/2017	Bond Future		Sell	300	0.00

R214 Bond Future

R214 On 03/11/2016	Bond Future	Buy	1,797	0.00
R214 On 03/11/2016	Bond Future	Sell	1,797	0.00
R214 On 02/02/2017	Bond Future	Sell	1,797	0.00
R214 On 02/02/2017	Bond Future	Buy	1,797	0.00

Grand Total for Daily Detailed Turnover: **108,018** **0.00**