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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/10/2016

TO DATE : 28/10/2016

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

ALBI On 02/02/2017	Index Future		Sell	7	0.00
ALBI On 02/02/2017	Index Future		Buy	7	0.00
ALBI On 02/02/2017	Index Future		Sell	7	0.00
ALBI On 02/02/2017	Index Future		Buy	7	0.00
ALBI On 02/02/2017	Index Future		Buy	13	0.00
ALBI On 02/02/2017	Index Future		Sell	13	0.00
ALBI On 02/02/2017	Index Future		Buy	13	0.00
ALBI On 02/02/2017	Index Future		Sell	13	0.00

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	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00

GOVI On 03/11/2016	GOVI	Buy	3	0.00
GOVI On 03/11/2016	GOVI	Sell	3	0.00
GOVI On 03/11/2016	GOVI	Buy	137	0.00
GOVI On 03/11/2016	GOVI	Sell	137	0.00
GOVI On 03/11/2016	GOVI	Buy	137	0.00
GOVI On 03/11/2016	GOVI	Sell	137	0.00
GOVI On 02/02/2017	GOVI	Sell	137	0.00
GOVI On 02/02/2017	GOVI	Buy	137	0.00
GOVI On 02/02/2017	GOVI	Sell	137	0.00
GOVI On 02/02/2017	GOVI	Buy	137	0.00

I2033 Bond Future

2033 On 02/02/2017	Bond Future	Buy	30	0.00
2033 On 02/02/2017	Bond Future	Sell	30	0.00
2033 On 02/02/2017	Bond Future	Sell	30	0.00
2033 On 02/02/2017	Bond Future	Buy	30	0.00

I2038 Bond Future

2038 On 02/02/2017	Bond Future	Buy	93	0.00
2038 On 02/02/2017	Bond Future	Sell	93	0.00
2038 On 02/02/2017	Bond Future	Sell	93	0.00
2038 On 02/02/2017	Bond Future	Buy	93	0.00
2038 On 02/02/2017	Bond Future	Sell	300	0.00
2038 On 02/02/2017	Bond Future	Buy	300	0.00
2038 On 02/02/2017	Bond Future	Sell	640	0.00
2038 On 02/02/2017	Bond Future	Buy	640	0.00
2038 On 02/02/2017	Bond Future	Sell	820	0.00
2038 On 02/02/2017	Bond Future	Buy	820	0.00
2038 On 02/02/2017	Bond Future	Buy	1,760	0.00
2038 On 02/02/2017	Bond Future	Sell	1,760	0.00

I2046 Bond Future

2046 On 02/02/2017	Bond Future	Sell	80	0.00
2046 On 02/02/2017	Bond Future	Buy	80	0.00
2046 On 02/02/2017	Bond Future	Sell	80	0.00
2046 On 02/02/2017	Bond Future	Buy	80	0.00

I2050 Bond Future

2050 On 02/02/2017	Bond Future	Buy	110	0.00
2050 On 02/02/2017	Bond Future	Sell	110	0.00
2050 On 02/02/2017	Bond Future	Sell	110	0.00
2050 On 02/02/2017	Bond Future	Buy	110	0.00
2050 On 02/02/2017	Bond Future	Sell	344	0.00
2050 On 02/02/2017	Bond Future	Buy	344	0.00
2050 On 02/02/2017	Bond Future	Buy	480	0.00
2050 On 02/02/2017	Bond Future	Sell	480	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 02/02/2017	Bond Future		Sell	714	0.00
2050 On 02/02/2017	Bond Future		Buy	714	0.00
2050 On 02/02/2017	Bond Future		Sell	1,538	0.00
2050 On 02/02/2017	Bond Future		Buy	1,538	0.00
New Inflation Linked Index					
IGOV On 03/11/2016	Index Future		Buy	50	0.00
IGOV On 03/11/2016	Index Future		Sell	50	0.00
IGOV On 02/02/2017	Index Future		Sell	50	0.00
IGOV On 02/02/2017	Index Future		Buy	50	0.00
R186 Bond Future					
R186 On 02/02/2017	Bond Future		Buy	1	0.00
R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	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		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	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	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	25	0.00
R186 On 03/11/2016	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Sell	45	0.00
R186 On 02/02/2017	Bond Future		Buy	45	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00

R186 On 02/02/2017	Bond Future			Sell	50	0.00
R186 On 02/02/2017	Bond Future			Sell	51	0.00
R186 On 02/02/2017	Bond Future			Buy	51	0.00
R186 On 02/02/2017	Bond Future			Sell	54	0.00
R186 On 02/02/2017	Bond Future			Buy	54	0.00
R186 On 02/02/2017	Bond Future			Sell	63	0.00
R186 On 02/02/2017	Bond Future			Buy	63	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	109	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	109	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	125	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	125	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	132	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	132	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	153	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	153	0.00
R186 On 02/02/2017	Bond Future			Sell	249	0.00
R186 On 02/02/2017	Bond Future			Buy	249	0.00
R186 On 02/02/2017	Bond Future			Sell	582	0.00
R186 On 02/02/2017	Bond Future			Buy	582	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	608	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	608	0.00
R186 On 02/02/2017	Bond Future			Buy	1,044	0.00
R186 On 02/02/2017	Bond Future			Sell	1,044	0.00
R186 On 02/02/2017	Bond Future			Sell	1,044	0.00
R186 On 02/02/2017	Bond Future			Buy	1,044	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	1,419	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	1,419	0.00
R186 On 02/02/2017	Bond Future			Sell	2,300	0.00
R186 On 02/02/2017	Bond Future			Buy	2,300	0.00
R186 On 02/02/2017	Bond Future			Sell	2,300	0.00
R186 On 02/02/2017	Bond Future			Buy	2,300	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	2,546	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	2,546	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Buy	2,546	0.00
R186 On 02/02/2017	Bond Future	9.10	Put	Sell	2,546	0.00
R186 On 03/11/2016	Bond Future			Buy	3,690	0.00
R186 On 03/11/2016	Bond Future			Sell	3,690	0.00
R186 On 02/02/2017	Bond Future			Buy	3,690	0.00
R186 On 02/02/2017	Bond Future			Sell	3,690	0.00
R186 On 03/11/2016	Bond Future			Sell	5,600	0.00
R186 On 03/11/2016	Bond Future			Buy	5,600	0.00
R186 On 02/02/2017	Bond Future			Buy	5,600	0.00
R186 On 02/02/2017	Bond Future			Sell	5,600	0.00
R186 On 03/11/2016	Bond Future			Sell	9,290	0.00
R186 On 03/11/2016	Bond Future			Buy	9,290	0.00
R186 On 02/02/2017	Bond Future			Buy	9,290	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017	Bond Future		Sell	9,290	0.00
R202 Bond Future					
R202 On 02/02/2017	Bond Future		Sell	124	0.00
R202 On 02/02/2017	Bond Future		Buy	124	0.00
R202 On 02/02/2017	Bond Future		Sell	124	0.00
R202 On 02/02/2017	Bond Future		Buy	124	0.00
R2023 Bond Future					
R023 On 02/02/2017	Bond Future		Sell	1,930	0.00
R023 On 02/02/2017	Bond Future		Buy	1,930	0.00
R023 On 02/02/2017	Bond Future		Sell	3,000	0.00
R023 On 02/02/2017	Bond Future		Buy	3,000	0.00
R023 On 02/02/2017	Bond Future		Sell	4,930	0.00
R023 On 02/02/2017	Bond Future		Buy	4,930	0.00
R203 Bond Future					
R203 On 03/11/2016	Bond Future		Buy	7,600	0.00
R203 On 03/11/2016	Bond Future		Sell	7,600	0.00
R203 On 02/02/2017	Bond Future		Sell	7,600	0.00
R203 On 02/02/2017	Bond Future		Buy	7,600	0.00
R203 On 03/11/2016	Bond Future		Buy	11,570	0.00
R203 On 03/11/2016	Bond Future		Sell	11,570	0.00
R203 On 02/02/2017	Bond Future		Sell	11,570	0.00
R203 On 02/02/2017	Bond Future		Buy	11,570	0.00
R203 On 03/11/2016	Bond Future		Buy	19,170	0.00
R203 On 03/11/2016	Bond Future		Sell	19,170	0.00
R203 On 02/02/2017	Bond Future		Sell	19,170	0.00
R203 On 02/02/2017	Bond Future		Buy	19,170	0.00
R2035 Bond Future					
R035 On 02/02/2017	Bond Future		Sell	14	0.00
R035 On 02/02/2017	Bond Future		Buy	14	0.00
R035 On 02/02/2017	Bond Future		Sell	22	0.00
R035 On 02/02/2017	Bond Future		Buy	22	0.00
R035 On 02/02/2017	Bond Future		Buy	36	0.00
R035 On 02/02/2017	Bond Future		Sell	36	0.00
R2037 Bond Future					
2037 On 02/02/2017	Bond Future		Sell	55	0.00
2037 On 02/02/2017	Bond Future		Buy	55	0.00

R2040 Bond Future

2040 On 02/02/2017	Bond Future	Sell	13	0.00
2040 On 02/02/2017	Bond Future	Buy	13	0.00
2040 On 02/02/2017	Bond Future	Sell	110	0.00
2040 On 02/02/2017	Bond Future	Buy	110	0.00
2040 On 02/02/2017	Bond Future	Sell	123	0.00
2040 On 02/02/2017	Bond Future	Buy	123	0.00

R2044 Bond Future

2044 On 02/02/2017	Bond Future	Sell	85	0.00
2044 On 02/02/2017	Bond Future	Buy	85	0.00
2044 On 02/02/2017	Bond Future	Sell	480	0.00
2044 On 02/02/2017	Bond Future	Buy	480	0.00
2044 On 02/02/2017	Bond Future	Sell	565	0.00
2044 On 02/02/2017	Bond Future	Buy	565	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Sell	2	0.00
R248 On 02/02/2017	Bond Future	Buy	2	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future	Buy	157	0.00
R207 On 03/11/2016	Bond Future	Sell	157	0.00
R207 On 03/11/2016	Bond Future	Sell	157	0.00
R207 On 03/11/2016	Bond Future	Buy	157	0.00
R207 On 02/02/2017	Bond Future	Sell	10,148	0.00
R207 On 02/02/2017	Bond Future	Buy	10,148	0.00
R207 On 03/11/2016	Bond Future	Buy	10,148	0.00
R207 On 03/11/2016	Bond Future	Sell	10,148	0.00
R207 On 02/02/2017	Bond Future	Sell	15,872	0.00
R207 On 02/02/2017	Bond Future	Buy	15,872	0.00
R207 On 03/11/2016	Bond Future	Buy	15,872	0.00
R207 On 03/11/2016	Bond Future	Sell	15,872	0.00
R207 On 02/02/2017	Bond Future	Sell	26,020	0.00
R207 On 02/02/2017	Bond Future	Buy	26,020	0.00
R207 On 03/11/2016	Bond Future	Buy	26,020	0.00
R207 On 03/11/2016	Bond Future	Sell	26,020	0.00

R208 Bond Futures

R208 On 03/11/2016	Bond Future	Buy	5	0.00
R208 On 03/11/2016	Bond Future	Sell	5	0.00
R208 On 02/02/2017	Bond Future	Sell	5	0.00
R208 On 02/02/2017	Bond Future	Buy	5	0.00
R208 On 03/11/2016	Bond Future	Buy	12	0.00
R208 On 03/11/2016	Bond Future	Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 02/02/2017	Bond Future		Sell	12	0.00
R208 On 02/02/2017	Bond Future		Buy	12	0.00
R208 On 03/11/2016	Bond Future		Buy	39	0.00
R208 On 03/11/2016	Bond Future		Sell	39	0.00
R208 On 02/02/2017	Bond Future		Sell	39	0.00
R208 On 02/02/2017	Bond Future		Buy	39	0.00
R208 On 03/11/2016	Bond Future		Buy	41	0.00
R208 On 03/11/2016	Bond Future		Sell	41	0.00
R208 On 02/02/2017	Bond Future		Sell	41	0.00
R208 On 02/02/2017	Bond Future		Buy	41	0.00
R208 On 03/11/2016	Bond Future		Buy	97	0.00
R208 On 03/11/2016	Bond Future		Sell	97	0.00
R208 On 02/02/2017	Bond Future		Buy	97	0.00
R208 On 02/02/2017	Bond Future		Sell	97	0.00
R209 Bond Future					
R209 On 02/02/2017	Bond Future		Sell	2	0.00
R209 On 02/02/2017	Bond Future		Buy	2	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 02/02/2017	Bond Future		Sell	6	0.00
R209 On 02/02/2017	Bond Future		Buy	6	0.00
R209 On 03/11/2016	Bond Future		Buy	281	0.00
R209 On 03/11/2016	Bond Future		Sell	281	0.00
R209 On 03/11/2016	Bond Future		Sell	281	0.00
R209 On 03/11/2016	Bond Future		Buy	281	0.00
R209 On 02/02/2017	Bond Future		Sell	281	0.00
R209 On 02/02/2017	Bond Future		Buy	281	0.00
R209 On 02/02/2017	Bond Future		Sell	281	0.00
R209 On 02/02/2017	Bond Future		Buy	281	0.00
R209 On 03/11/2016	Bond Future		Sell	8,000	0.00
R209 On 03/11/2016	Bond Future		Buy	8,000	0.00
R209 On 02/02/2017	Bond Future		Buy	8,000	0.00
R209 On 02/02/2017	Bond Future		Sell	8,000	0.00
R209 On 03/11/2016	Bond Future		Sell	12,000	0.00
R209 On 03/11/2016	Bond Future		Buy	12,000	0.00
R209 On 02/02/2017	Bond Future		Buy	12,000	0.00
R209 On 02/02/2017	Bond Future		Sell	12,000	0.00
R209 On 03/11/2016	Bond Future		Sell	20,000	0.00
R209 On 03/11/2016	Bond Future		Buy	20,000	0.00
R209 On 02/02/2017	Bond Future		Sell	20,000	0.00
R209 On 02/02/2017	Bond Future		Buy	20,000	0.00

R210 Bond Future

R210 On 02/02/2017	Bond Future	Sell	18	0.00
R210 On 02/02/2017	Bond Future	Buy	18	0.00
R210 On 02/02/2017	Bond Future	Sell	18	0.00
R210 On 02/02/2017	Bond Future	Buy	18	0.00

R213 Bond Future

R213 On 02/02/2017	Bond Future	Sell	29	0.00
R213 On 02/02/2017	Bond Future	Buy	29	0.00
R213 On 02/02/2017	Bond Future	Sell	29	0.00
R213 On 02/02/2017	Bond Future	Buy	29	0.00
R213 On 02/02/2017	Bond Future	Buy	2,930	0.00
R213 On 02/02/2017	Bond Future	Sell	2,930	0.00
R213 On 02/02/2017	Bond Future	Buy	4,400	0.00
R213 On 02/02/2017	Bond Future	Sell	4,400	0.00
R213 On 03/11/2016	Bond Future	Sell	4,670	0.00
R213 On 03/11/2016	Bond Future	Buy	4,670	0.00
R213 On 02/02/2017	Bond Future	Buy	4,670	0.00
R213 On 02/02/2017	Bond Future	Sell	4,670	0.00
R213 On 03/11/2016	Bond Future	Sell	6,840	0.00
R213 On 03/11/2016	Bond Future	Buy	6,840	0.00
R213 On 02/02/2017	Bond Future	Buy	6,840	0.00
R213 On 02/02/2017	Bond Future	Sell	6,840	0.00
R213 On 02/02/2017	Bond Future	Sell	7,330	0.00
R213 On 02/02/2017	Bond Future	Buy	7,330	0.00
R213 On 03/11/2016	Bond Future	Buy	11,510	0.00
R213 On 03/11/2016	Bond Future	Sell	11,510	0.00
R213 On 02/02/2017	Bond Future	Buy	11,510	0.00
R213 On 02/02/2017	Bond Future	Sell	11,510	0.00

R214 Bond Future

R214 On 03/11/2016	Bond Future	Sell	5,740	0.00
R214 On 03/11/2016	Bond Future	Buy	5,740	0.00
R214 On 02/02/2017	Bond Future	Buy	5,740	0.00
R214 On 02/02/2017	Bond Future	Sell	5,740	0.00
R214 On 03/11/2016	Bond Future	Sell	8,260	0.00
R214 On 03/11/2016	Bond Future	Buy	8,260	0.00
R214 On 02/02/2017	Bond Future	Buy	8,260	0.00
R214 On 02/02/2017	Bond Future	Sell	8,260	0.00
R214 On 03/11/2016	Bond Future	Buy	14,000	0.00
R214 On 03/11/2016	Bond Future	Sell	14,000	0.00
R214 On 02/02/2017	Bond Future	Buy	14,000	0.00
R214 On 02/02/2017	Bond Future	Sell	14,000	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**451,759****0.00**