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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/11/2016

TO DATE : 10/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	1	0.00
ALBI On 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	1	0.00
<b>New Inflation Linked Index</b>					
IGOV On 02/02/2017	Index Future		Buy	1	0.00
IGOV On 02/02/2017	Index Future		Sell	1	0.00
IGOV On 02/02/2017	Index Future		Buy	1	0.00
IGOV On 02/02/2017	Index Future		Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 02/02/2017	Bond Future		Sell	10	0.00
R186 On 02/02/2017	Bond Future		Buy	10	0.00

R186 On 02/02/2017	Bond Future	Sell	10	0.00
R186 On 02/02/2017	Bond Future	Buy	10	0.00
R186 On 02/02/2017	Bond Future	Sell	10	0.00
R186 On 02/02/2017	Bond Future	Buy	10	0.00
R186 On 02/02/2017	Bond Future	Sell	15	0.00
R186 On 02/02/2017	Bond Future	Buy	15	0.00
R186 On 02/02/2017	Bond Future	Sell	15	0.00
R186 On 02/02/2017	Bond Future	Buy	15	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	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	30	0.00
R186 On 02/02/2017	Bond Future	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	30	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	50	0.00
R186 On 02/02/2017	Bond Future	Sell	70	0.00
R186 On 02/02/2017	Bond Future	Buy	70	0.00
R186 On 02/02/2017	Bond Future	Sell	70	0.00
R186 On 02/02/2017	Bond Future	Buy	70	0.00
R186 On 02/02/2017	Bond Future	Sell	77	0.00
R186 On 02/02/2017	Bond Future	Buy	77	0.00
R186 On 02/02/2017	Bond Future	Sell	78	0.00
R186 On 02/02/2017	Bond Future	Buy	78	0.00
R186 On 02/02/2017	Bond Future	Sell	103	0.00
R186 On 02/02/2017	Bond Future	Buy	103	0.00
R186 On 02/02/2017	Bond Future	Sell	104	0.00
R186 On 02/02/2017	Bond Future	Buy	104	0.00
R186 On 02/02/2017	Bond Future	Buy	307	0.00
R186 On 02/02/2017	Bond Future	Sell	307	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Sell	1,000	0.00
R186 On 02/02/2017	Bond Future	Buy	1,000	0.00
R186 On 02/02/2017	Bond Future	Sell	1,852	0.00
R186 On 02/02/2017	Bond Future	Buy	1,852	0.00
R186 On 02/02/2017	Bond Future	Buy	2,157	0.00
R186 On 02/02/2017	Bond Future	Sell	2,157	0.00

**R2023 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R023 On 02/02/2017	Bond Future		Buy	100	0.00
R023 On 02/02/2017	Bond Future		Sell	100	0.00
R023 On 02/02/2017	Bond Future		Sell	100	0.00
R023 On 02/02/2017	Bond Future		Buy	100	0.00
<b>R2030 Bond Future</b>					
2030 On 02/02/2017	Bond Future		Sell	4,900	0.00
2030 On 02/02/2017	Bond Future		Buy	4,900	0.00
<b>R2048 Bond Future</b>					
R248 On 02/02/2017	Bond Future		Buy	2,000	0.00
R248 On 02/02/2017	Bond Future		Sell	2,000	0.00
<b>R208 Bond Futures</b>					
R208 On 02/02/2017	Bond Future		Sell	10	0.00
R208 On 02/02/2017	Bond Future		Buy	10	0.00
R208 On 02/02/2017	Bond Future		Sell	18	0.00
R208 On 02/02/2017	Bond Future		Buy	18	0.00
R208 On 02/02/2017	Bond Future		Buy	28	0.00
R208 On 02/02/2017	Bond Future		Sell	28	0.00
<b>R213 Bond Future</b>					
R213 On 02/02/2017	Bond Future		Sell	11	0.00
R213 On 02/02/2017	Bond Future		Buy	11	0.00
R213 On 02/02/2017	Bond Future		Sell	22	0.00
R213 On 02/02/2017	Bond Future		Buy	22	0.00
R213 On 02/02/2017	Bond Future		Sell	24	0.00
R213 On 02/02/2017	Bond Future		Buy	24	0.00
R213 On 02/02/2017	Bond Future		Sell	32	0.00
R213 On 02/02/2017	Bond Future		Buy	32	0.00
R213 On 02/02/2017	Bond Future		Sell	52	0.00
R213 On 02/02/2017	Bond Future		Buy	52	0.00
R213 On 02/02/2017	Bond Future		Sell	226	0.00
R213 On 02/02/2017	Bond Future		Buy	226	0.00
R213 On 02/02/2017	Bond Future		Buy	367	0.00
R213 On 02/02/2017	Bond Future		Sell	367	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,982</b>	<b>0.00</b>