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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/11/2016

TO DATE : 11/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/02/2017	Index Future		Sell	8	0.00
ALBI On 02/02/2017	Index Future		Buy	8	0.00
ALBI On 02/02/2017	Index Future		Buy	8	0.00
ALBI On 02/02/2017	Index Future		Sell	8	0.00
Govi Total Return Index					
GOVI On 02/02/2017	GOVI		Sell	6	0.00
GOVI On 02/02/2017	GOVI		Buy	6	0.00
GOVI On 02/02/2017	GOVI		Buy	6	0.00
GOVI On 02/02/2017	GOVI		Sell	6	0.00
I2025 Bond Future					
2025 On 02/02/2017	Bond Future		Buy	24	0.00
2025 On 02/02/2017	Bond Future		Sell	24	0.00

2025 On 02/02/2017	Bond Future	Sell	24	0.00
2025 On 02/02/2017	Bond Future	Buy	24	0.00
I2033 Bond Future				
2033 On 02/02/2017	Bond Future	Buy	196	0.00
2033 On 02/02/2017	Bond Future	Sell	196	0.00
I2038 Bond Future				
2038 On 02/02/2017	Bond Future	Buy	671	0.00
2038 On 02/02/2017	Bond Future	Sell	671	0.00
I2046 Bond Future				
2046 On 02/02/2017	Bond Future	Buy	563	0.00
2046 On 02/02/2017	Bond Future	Sell	563	0.00
I2050 Bond Future				
2050 On 02/02/2017	Bond Future	Sell	779	0.00
2050 On 02/02/2017	Bond Future	Buy	779	0.00
R186 Bond Future				
R186 On 02/02/2017	Bond Future	Sell	3	0.00
R186 On 02/02/2017	Bond Future	Buy	3	0.00
R186 On 02/02/2017	Bond Future	Sell	5	0.00
R186 On 02/02/2017	Bond Future	Buy	5	0.00
R186 On 02/02/2017	Bond Future	Sell	7	0.00
R186 On 02/02/2017	Bond Future	Buy	7	0.00
R186 On 02/02/2017	Bond Future	Sell	7	0.00
R186 On 02/02/2017	Bond Future	Buy	7	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	Buy	10	0.00
R186 On 02/02/2017	Bond Future	Sell	10	0.00
R186 On 02/02/2017	Bond Future	Sell	24	0.00
R186 On 02/02/2017	Bond Future	Buy	24	0.00
R186 On 02/02/2017	Bond Future	Buy	26	0.00
R186 On 02/02/2017	Bond Future	Sell	26	0.00
R186 On 02/02/2017	Bond Future	Sell	26	0.00
R186 On 02/02/2017	Bond Future	Buy	26	0.00
R186 On 02/02/2017	Bond Future	Sell	27	0.00
R186 On 02/02/2017	Bond Future	Buy	27	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	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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	60	0.00
R186 On 02/02/2017	Bond Future		Buy	60	0.00
R186 On 02/02/2017	Bond Future		Buy	69	0.00
R186 On 02/02/2017	Bond Future		Sell	69	0.00
R186 On 02/02/2017	Bond Future		Sell	80	0.00
R186 On 02/02/2017	Bond Future		Buy	80	0.00
R186 On 02/02/2017	Bond Future		Sell	80	0.00
R186 On 02/02/2017	Bond Future		Buy	80	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Sell	140	0.00
R186 On 02/02/2017	Bond Future		Buy	140	0.00
R186 On 02/02/2017	Bond Future		Buy	200	0.00
R186 On 02/02/2017	Bond Future		Sell	200	0.00
R186 On 02/02/2017	Bond Future		Buy	200	0.00
R186 On 02/02/2017	Bond Future		Sell	200	0.00
R186 On 02/02/2017	Bond Future		Sell	250	0.00
R186 On 02/02/2017	Bond Future		Buy	250	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	330	0.00
R186 On 02/02/2017	Bond Future		Buy	330	0.00
R186 On 02/02/2017	Bond Future		Sell	343	0.00
R186 On 02/02/2017	Bond Future		Buy	343	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 02/02/2017	Bond Future		Buy	450	0.00
R186 On 02/02/2017	Bond Future		Sell	450	0.00
R186 On 02/02/2017	Bond Future		Sell	600	0.00
R186 On 02/02/2017	Bond Future		Buy	600	0.00
R186 On 02/02/2017	Bond Future		Sell	710	0.00
R186 On 02/02/2017	Bond Future		Buy	710	0.00
R186 On 02/02/2017	Bond Future		Sell	810	0.00
R186 On 02/02/2017	Bond Future		Buy	810	0.00
R186 On 02/02/2017	Bond Future		Sell	880	0.00
R186 On 02/02/2017	Bond Future		Buy	880	0.00

R186 On 02/02/2017	Bond Future	Sell	990	0.00
R186 On 02/02/2017	Bond Future	Buy	990	0.00
R186 On 02/02/2017	Bond Future	Sell	1,720	0.00
R186 On 02/02/2017	Bond Future	Buy	1,720	0.00
R186 On 02/02/2017	Bond Future	Sell	1,860	0.00
R186 On 02/02/2017	Bond Future	Buy	1,860	0.00
R186 On 02/02/2017	Bond Future	Sell	8,500	0.00
R186 On 02/02/2017	Bond Future	Buy	8,500	0.00
R186 On 02/02/2017	Bond Future	Buy	8,500	0.00
R186 On 02/02/2017	Bond Future	Sell	8,500	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Buy	10	0.00
R202 On 02/02/2017	Bond Future	Sell	10	0.00
R202 On 02/02/2017	Bond Future	Buy	800	0.00
R202 On 02/02/2017	Bond Future	Sell	800	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Sell	7	0.00
2030 On 02/02/2017	Bond Future	Buy	7	0.00
2030 On 02/02/2017	Bond Future	Sell	50	0.00
2030 On 02/02/2017	Bond Future	Buy	50	0.00
2030 On 02/02/2017	Bond Future	Buy	57	0.00
2030 On 02/02/2017	Bond Future	Sell	57	0.00
2030 On 02/02/2017	Bond Future	Sell	2,000	0.00
2030 On 02/02/2017	Bond Future	Buy	2,000	0.00
2030 On 02/02/2017	Bond Future	Sell	2,900	0.00
2030 On 02/02/2017	Bond Future	Buy	2,900	0.00
2030 On 02/02/2017	Bond Future	Buy	2,900	0.00
2030 On 02/02/2017	Bond Future	Sell	2,900	0.00

R2032 Bond Future

2032 On 02/02/2017	Bond Future	Sell	1,530	0.00
2032 On 02/02/2017	Bond Future	Buy	1,530	0.00
2032 On 02/02/2017	Bond Future	Sell	1,530	0.00
2032 On 02/02/2017	Bond Future	Buy	1,530	0.00

R2037 Bond Future

2037 On 02/02/2017	Bond Future	Sell	1	0.00
2037 On 02/02/2017	Bond Future	Buy	1	0.00
2037 On 02/02/2017	Bond Future	Buy	1	0.00
2037 On 02/02/2017	Bond Future	Sell	1	0.00

R204 Bond Future

R204 On 02/02/2017	Bond Future	Buy	85	0.00
R204 On 02/02/2017	Bond Future	Sell	85	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 02/02/2017	Bond Future		Sell	85	0.00
R204 On 02/02/2017	Bond Future		Buy	85	0.00
R2040 Bond Future					
2040 On 02/02/2017	Bond Future		Sell	3	0.00
2040 On 02/02/2017	Bond Future		Buy	3	0.00
2040 On 02/02/2017	Bond Future		Sell	116	0.00
2040 On 02/02/2017	Bond Future		Buy	116	0.00
2040 On 02/02/2017	Bond Future		Buy	119	0.00
2040 On 02/02/2017	Bond Future		Sell	119	0.00
R2044 Bond Future					
2044 On 02/02/2017	Bond Future		Sell	37	0.00
2044 On 02/02/2017	Bond Future		Buy	37	0.00
2044 On 02/02/2017	Bond Future		Sell	460	0.00
2044 On 02/02/2017	Bond Future		Buy	460	0.00
2044 On 02/02/2017	Bond Future		Sell	497	0.00
2044 On 02/02/2017	Bond Future		Buy	497	0.00
R209 Bond Future					
R209 On 02/02/2017	Bond Future		Buy	21	0.00
R209 On 02/02/2017	Bond Future		Sell	21	0.00
Grand Total for Daily Detailed Turnover:				43,548	0.00