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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/11/2016

TO DATE : 15/11/2016

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

ALBI On 02/02/2017	Index Future		Sell	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
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
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	2	0.00
ALBI On 02/02/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Sell	4	0.00
ALBI On 02/02/2017	Index Future		Buy	4	0.00

ALBI On 02/02/2017	Index Future	Sell	4	0.00
ALBI On 02/02/2017	Index Future	Buy	4	0.00
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	Sell	8	0.00
ALBI On 02/02/2017	Index Future	Buy	8	0.00
ALBI On 02/02/2017	Index Future	Sell	16	0.00
ALBI On 02/02/2017	Index Future	Buy	16	0.00
ALBI On 02/02/2017	Index Future	Sell	16	0.00
ALBI On 02/02/2017	Index Future	Buy	16	0.00
ALBI On 02/02/2017	Index Future	Sell	19	0.00
ALBI On 02/02/2017	Index Future	Buy	19	0.00
ALBI On 02/02/2017	Index Future	Sell	33	0.00
ALBI On 02/02/2017	Index Future	Buy	33	0.00
ALBI On 02/02/2017	Index Future	Sell	35	0.00
ALBI On 02/02/2017	Index Future	Buy	35	0.00
ALBI On 02/02/2017	Index Future	Buy	50	0.00
ALBI On 02/02/2017	Index Future	Sell	50	0.00
ALBI On 02/02/2017	Index Future	Sell	100	0.00
ALBI On 02/02/2017	Index Future	Buy	100	0.00

ES33 Bond Future

ES33 On 02/02/2017	Bond Future	Sell	60	0.00
ES33 On 02/02/2017	Bond Future	Buy	60	0.00

R186 Bond Future

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	Buy	15	0.00
R186 On 02/02/2017	Bond Future	Sell	15	0.00
R186 On 02/02/2017	Bond Future	Sell	19	0.00
R186 On 02/02/2017	Bond Future	Buy	19	0.00
R186 On 02/02/2017	Bond Future	Sell	19	0.00
R186 On 02/02/2017	Bond Future	Buy	19	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	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	Buy	50	0.00

R2037 Bond Future

2037 On 02/02/2017	Bond Future	Sell	2	0.00
2037 On 02/02/2017	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/02/2017			Buy	2	0.00
2037 On 02/02/2017			Sell	2	0.00
2037 On 02/02/2017			Buy	50	0.00
2037 On 02/02/2017			Sell	50	0.00
2037 On 02/02/2017			Buy	120	0.00
2037 On 02/02/2017			Sell	120	0.00
2037 On 02/02/2017			Sell	170	0.00
2037 On 02/02/2017			Buy	170	0.00
2037 On 02/02/2017			Sell	3,850	0.00
2037 On 02/02/2017			Buy	3,850	0.00
R204 Bond Future					
R204 On 02/02/2017			Sell	51	0.00
R204 On 02/02/2017			Buy	51	0.00
R210 Bond Future					
R210 On 02/02/2017			Sell	18	0.00
R210 On 02/02/2017			Buy	18	0.00
R210 On 02/02/2017			Buy	18	0.00
R210 On 02/02/2017			Sell	18	0.00
R210 On 02/02/2017			Buy	36	0.00
R210 On 02/02/2017			Sell	36	0.00
Grand Total for Daily Detailed Turnover:				4,945	0.00