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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/01/2017

TO DATE : 13/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Term Splits 7-12 Years

AL7T On 02/02/2017	Index Future		Sell	2	0.00
AL7T On 02/02/2017	Index Future		Buy	2	0.00

I2046 Bond Future

2046 On 02/02/2017	Bond Future		Sell	1,000	0.00
2046 On 02/02/2017	Bond Future		Buy	1,000	0.00
2046 On 02/02/2017	Bond Future		Sell	1,000	0.00
2046 On 02/02/2017	Bond Future		Buy	1,000	0.00

R186 Bond Future

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
R186 On 02/02/2017	Bond Future		Buy	50	0.00

R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00

R2035 Bond Future

R035 On 02/02/2017	Bond Future		Buy	10	0.00
R035 On 02/02/2017	Bond Future		Sell	10	0.00
R035 On 02/02/2017	Bond Future		Buy	10	0.00
R035 On 02/02/2017	Bond Future		Sell	10	0.00
R035 On 02/02/2017	Bond Future		Buy	15	0.00
R035 On 02/02/2017	Bond Future		Sell	15	0.00
R035 On 02/02/2017	Bond Future		Buy	20	0.00
R035 On 02/02/2017	Bond Future		Sell	20	0.00
R035 On 02/02/2017	Bond Future		Buy	55	0.00
R035 On 02/02/2017	Bond Future		Sell	55	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future		Buy	4	0.00
R248 On 02/02/2017	Bond Future		Sell	4	0.00
R248 On 02/02/2017	Bond Future		Buy	6	0.00
R248 On 02/02/2017	Bond Future		Sell	6	0.00
R248 On 02/02/2017	Bond Future		Buy	13	0.00
R248 On 02/02/2017	Bond Future		Sell	13	0.00
R248 On 02/02/2017	Bond Future		Buy	14	0.00
R248 On 02/02/2017	Bond Future		Sell	14	0.00
R248 On 02/02/2017	Bond Future		Buy	23	0.00
R248 On 02/02/2017	Bond Future		Sell	23	0.00
R248 On 02/02/2017	Bond Future		Buy	51	0.00
R248 On 02/02/2017	Bond Future		Sell	51	0.00
R248 On 02/02/2017	Bond Future		Buy	51	0.00
R248 On 02/02/2017	Bond Future		Sell	51	0.00
R248 On 02/02/2017	Bond Future		Buy	162	0.00
R248 On 02/02/2017	Bond Future		Sell	162	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future		Buy	10	0.00	
R209 On 02/02/2017	Bond Future		Sell	10	0.00	
R209 On 04/05/2017	Bond Future	8.93	Call	Buy	10	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Sell	10	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	10	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	10	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	10	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Buy	10	0.00
R209 On 02/02/2017	Bond Future		Buy	12	0.00	
R209 On 02/02/2017	Bond Future		Sell	12	0.00	
R209 On 02/02/2017	Bond Future		Buy	12	0.00	
R209 On 02/02/2017	Bond Future		Sell	12	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/02/2017			Buy	21	0.00
R209 On 02/02/2017			Sell	21	0.00
R209 On 02/02/2017			Buy	22	0.00
R209 On 02/02/2017			Sell	22	0.00
R209 On 04/05/2017	8.93	Call	Buy	40	0.00
R209 On 04/05/2017	8.93	Call	Sell	40	0.00
R209 On 04/05/2017	9.63	Put	Buy	40	0.00
R209 On 04/05/2017	9.63	Put	Sell	40	0.00
R209 On 04/05/2017	9.33	Put	Sell	40	0.00
R209 On 04/05/2017	9.33	Put	Buy	40	0.00
R209 On 02/02/2017			Buy	69	0.00
R209 On 02/02/2017			Sell	69	0.00
R209 On 04/05/2017	8.93	Call	Buy	70	0.00
R209 On 04/05/2017	8.93	Call	Sell	70	0.00
R209 On 04/05/2017	9.63	Put	Buy	70	0.00
R209 On 04/05/2017	9.63	Put	Sell	70	0.00
R209 On 04/05/2017	9.33	Put	Sell	70	0.00
R209 On 04/05/2017	9.33	Put	Buy	70	0.00
R209 On 04/05/2017	8.93	Call	Buy	80	0.00
R209 On 04/05/2017	8.93	Call	Sell	80	0.00
R209 On 04/05/2017	9.63	Put	Buy	80	0.00
R209 On 04/05/2017	9.63	Put	Sell	80	0.00
R209 On 04/05/2017	9.33	Put	Sell	80	0.00
R209 On 04/05/2017	9.33	Put	Buy	80	0.00
R209 On 04/05/2017	8.93	Call	Buy	90	0.00
R209 On 04/05/2017	8.93	Call	Sell	90	0.00
R209 On 04/05/2017	9.63	Put	Buy	90	0.00
R209 On 04/05/2017	9.63	Put	Sell	90	0.00
R209 On 04/05/2017	9.33	Put	Sell	90	0.00
R209 On 04/05/2017	9.33	Put	Buy	90	0.00
R209 On 04/05/2017	8.93	Call	Buy	100	0.00
R209 On 04/05/2017	8.93	Call	Sell	100	0.00
R209 On 04/05/2017	9.63	Put	Buy	100	0.00
R209 On 04/05/2017	9.63	Put	Sell	100	0.00
R209 On 04/05/2017	9.33	Put	Sell	100	0.00
R209 On 04/05/2017	9.33	Put	Buy	100	0.00
R209 On 02/02/2017			Buy	124	0.00
R209 On 02/02/2017			Sell	124	0.00
R209 On 04/05/2017	8.93	Call	Buy	180	0.00
R209 On 04/05/2017	8.93	Call	Sell	180	0.00
R209 On 04/05/2017	8.93	Call	Buy	180	0.00
R209 On 04/05/2017	8.93	Call	Sell	180	0.00

R209 On 04/05/2017	Bond Future	8.93	Call	Buy	180	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Sell	180	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	180	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	180	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	180	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	180	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	180	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	180	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	180	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Buy	180	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	180	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Buy	180	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	180	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Buy	180	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	180	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Buy	200	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Sell	200	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	200	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	200	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	200	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Buy	200	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Sell	650	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Buy	650	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	650	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	650	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Buy	650	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	650	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Sell	1,130	0.00
R209 On 04/05/2017	Bond Future	8.93	Call	Buy	1,130	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	1,130	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	1,130	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	1,130	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	1,130	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Buy	1,130	0.00
R209 On 04/05/2017	Bond Future	9.33	Put	Sell	1,130	0.00

Grand Total for Daily Detailed Turnover:

12,766

0.00