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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/04/2017

TO DATE : 04/04/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/08/2017	Index Future		Sell	6	0.00
ALBI On 03/08/2017	Index Future		Buy	6	0.00
ALBI On 03/08/2017	Index Future		Sell	6	0.00
ALBI On 03/08/2017	Index Future		Buy	6	0.00
ALBI On 03/08/2017	Index Future		Sell	21	0.00
ALBI On 03/08/2017	Index Future		Buy	21	0.00
ALBI On 03/08/2017	Index Future		Buy	33	0.00
ALBI On 03/08/2017	Index Future		Sell	33	0.00
ALBI On 03/08/2017	Index Future		Buy	33	0.00
ALBI On 03/08/2017	Index Future		Sell	33	0.00
R186 Bond Future					
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00

R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Sell	7	0.00
R186 On 04/05/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	18	0.00
R186 On 04/05/2017	Bond Future	Buy	18	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	21	0.00
R186 On 04/05/2017	Bond Future	Buy	21	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Sell	70	0.00
R186 On 04/05/2017	Bond Future	Buy	70	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	128	0.00
R186 On 04/05/2017	Bond Future	Buy	128	0.00
R186 On 04/05/2017	Bond Future	Sell	166	0.00
R186 On 04/05/2017	Bond Future	Buy	166	0.00
R186 On 04/05/2017	Bond Future	Sell	224	0.00
R186 On 04/05/2017	Bond Future	Buy	224	0.00
R186 On 04/05/2017	Bond Future	Sell	226	0.00
R186 On 04/05/2017	Bond Future	Buy	226	0.00
R186 On 04/05/2017	Bond Future	Sell	262	0.00
R186 On 04/05/2017	Bond Future	Buy	262	0.00
R186 On 04/05/2017	Bond Future	Sell	332	0.00
R186 On 04/05/2017	Bond Future	Buy	332	0.00
R186 On 04/05/2017	Bond Future	Sell	409	0.00
R186 On 04/05/2017	Bond Future	Buy	409	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Sell	665	0.00
R186 On 04/05/2017	Bond Future		Buy	665	0.00
R186 On 04/05/2017	Bond Future		Sell	2,500	0.00
R186 On 04/05/2017	Bond Future		Buy	2,500	0.00
R186 On 04/05/2017	Bond Future		Buy	2,500	0.00
R186 On 04/05/2017	Bond Future		Sell	2,500	0.00
R2030 Bond Future					
2030 On 03/08/2017	Bond Future		Sell	317	0.00
2030 On 03/08/2017	Bond Future		Buy	317	0.00
2030 On 03/08/2017	Bond Future		Sell	555	0.00
2030 On 03/08/2017	Bond Future		Buy	555	0.00
2030 On 03/08/2017	Bond Future		Sell	706	0.00
2030 On 03/08/2017	Bond Future		Buy	706	0.00
2030 On 03/08/2017	Bond Future		Sell	1,832	0.00
2030 On 03/08/2017	Bond Future		Buy	1,832	0.00
2030 On 03/08/2017	Bond Future		Sell	3,410	0.00
2030 On 03/08/2017	Bond Future		Buy	3,410	0.00
R2044 Bond Future					
2044 On 04/05/2017	Bond Future		Buy	100	0.00
2044 On 04/05/2017	Bond Future		Sell	100	0.00
2044 On 04/05/2017	Bond Future		Sell	100	0.00
2044 On 04/05/2017	Bond Future		Buy	100	0.00
R209 Bond Future					
R209 On 04/05/2017	Bond Future		Sell	18	0.00
R209 On 04/05/2017	Bond Future		Buy	18	0.00
R209 On 03/08/2017	Bond Future		Sell	18	0.00
R209 On 03/08/2017	Bond Future		Buy	18	0.00
R209 On 03/08/2017	Bond Future		Buy	18	0.00
R209 On 03/08/2017	Bond Future		Sell	18	0.00
Grand Total for Daily Detailed Turnover:				14,990	0.00