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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/05/2017

TO DATE : 05/05/2017

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

ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	2	0.00
ALBI On 03/08/2017	Index Future		Sell	2	0.00
ALBI On 03/08/2017	Index Future		Buy	3	0.00
ALBI On 03/08/2017	Index Future		Sell	3	0.00
ALBI On 03/08/2017	Index Future		Buy	3	0.00
ALBI On 03/08/2017	Index Future		Sell	3	0.00

ALBI On 03/08/2017	Index Future	Buy	3	0.00
ALBI On 03/08/2017	Index Future	Sell	3	0.00
ALBI On 03/08/2017	Index Future	Buy	4	0.00
ALBI On 03/08/2017	Index Future	Sell	4	0.00
ALBI On 03/08/2017	Index Future	Buy	5	0.00
ALBI On 03/08/2017	Index Future	Sell	5	0.00
ALBI On 03/08/2017	Index Future	Buy	7	0.00
ALBI On 03/08/2017	Index Future	Sell	7	0.00
ALBI On 03/08/2017	Index Future	Sell	7	0.00
ALBI On 03/08/2017	Index Future	Buy	7	0.00
ALBI On 03/08/2017	Index Future	Buy	8	0.00
ALBI On 03/08/2017	Index Future	Sell	8	0.00
ALBI On 03/08/2017	Index Future	Buy	10	0.00
ALBI On 03/08/2017	Index Future	Sell	10	0.00
ALBI On 03/08/2017	Index Future	Buy	15	0.00
ALBI On 03/08/2017	Index Future	Sell	15	0.00
ALBI On 03/08/2017	Index Future	Buy	20	0.00
ALBI On 03/08/2017	Index Future	Sell	20	0.00
ALBI On 03/08/2017	Index Future	Buy	77	0.00
ALBI On 03/08/2017	Index Future	Sell	77	0.00

I2046 Bond Future

2046 On 03/08/2017	Bond Future	Sell	8,000	0.00
2046 On 03/08/2017	Bond Future	Buy	8,000	0.00

I2050 Bond Future

2050 On 03/08/2017	Bond Future	Sell	5,900	0.00
2050 On 03/08/2017	Bond Future	Buy	5,900	0.00

New Inflation Linked Index

IGOV On 03/08/2017	Index Future	Sell	3	0.00
IGOV On 03/08/2017	Index Future	Buy	3	0.00
IGOV On 03/08/2017	Index Future	Buy	3	0.00
IGOV On 03/08/2017	Index Future	Sell	3	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Sell	6	0.00
R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	39	0.00
R186 On 03/08/2017	Bond Future	Buy	39	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Sell	115	0.00
R186 On 03/08/2017	Bond Future		Buy	115	0.00
R186 On 03/08/2017	Bond Future		Sell	121	0.00
R186 On 03/08/2017	Bond Future		Buy	121	0.00
R186 On 03/08/2017	Bond Future		Buy	159	0.00
R186 On 03/08/2017	Bond Future		Sell	159	0.00
R186 On 03/08/2017	Bond Future		Sell	173	0.00
R186 On 03/08/2017	Bond Future		Buy	173	0.00
R202 Bond Future					
R202 On 03/08/2017	Bond Future		Sell	6,350	0.00
R202 On 03/08/2017	Bond Future		Buy	6,350	0.00
R2037 Bond Future					
2037 On 03/08/2017	Bond Future		Buy	142	0.00
2037 On 03/08/2017	Bond Future		Sell	142	0.00
2037 On 03/08/2017	Bond Future		Buy	598	0.00
2037 On 03/08/2017	Bond Future		Sell	598	0.00
2037 On 03/08/2017	Bond Future		Sell	740	0.00
2037 On 03/08/2017	Bond Future		Buy	740	0.00
R204 Bond Future					
R204 On 03/08/2017	Bond Future		Sell	10	0.00
R204 On 03/08/2017	Bond Future		Buy	10	0.00
R204 On 03/08/2017	Bond Future		Buy	15	0.00
R204 On 03/08/2017	Bond Future		Sell	15	0.00
R204 On 03/08/2017	Bond Future		Buy	15	0.00
R204 On 03/08/2017	Bond Future		Sell	15	0.00
R204 On 03/08/2017	Bond Future		Buy	53	0.00
R204 On 03/08/2017	Bond Future		Sell	53	0.00
R204 On 03/08/2017	Bond Future		Buy	53	0.00
R204 On 03/08/2017	Bond Future		Sell	53	0.00
R204 On 03/08/2017	Bond Future		Sell	54	0.00
R204 On 03/08/2017	Bond Future		Buy	54	0.00
R204 On 03/08/2017	Bond Future		Sell	106	0.00
R204 On 03/08/2017	Bond Future		Buy	106	0.00
R204 On 03/08/2017	Bond Future		Sell	160	0.00
R204 On 03/08/2017	Bond Future		Buy	160	0.00
R204 On 03/08/2017	Bond Future		Sell	160	0.00
R204 On 03/08/2017	Bond Future		Buy	160	0.00
R204 On 03/08/2017	Bond Future		Sell	160	0.00

R204 On 03/08/2017	Bond Future	Buy	160	0.00
R204 On 03/08/2017	Bond Future	Sell	214	0.00
R204 On 03/08/2017	Bond Future	Buy	214	0.00
R204 On 03/08/2017	Bond Future	Sell	261	0.00
R204 On 03/08/2017	Bond Future	Buy	261	0.00
R204 On 03/08/2017	Bond Future	Sell	428	0.00
R204 On 03/08/2017	Bond Future	Buy	428	0.00
R204 On 03/08/2017	Bond Future	Sell	535	0.00
R204 On 03/08/2017	Bond Future	Buy	535	0.00
R204 On 03/08/2017	Bond Future	Sell	800	0.00
R204 On 03/08/2017	Bond Future	Buy	800	0.00
R204 On 03/08/2017	Bond Future	Sell	1,069	0.00
R204 On 03/08/2017	Bond Future	Buy	1,069	0.00
R204 On 03/08/2017	Bond Future	Sell	4,063	0.00
R204 On 03/08/2017	Bond Future	Buy	4,063	0.00

R2048 Bond Future

R248 On 03/08/2017	Bond Future	Buy	400	0.00
R248 On 03/08/2017	Bond Future	Sell	400	0.00
R248 On 03/08/2017	Bond Future	Sell	400	0.00
R248 On 03/08/2017	Bond Future	Buy	400	0.00
R248 On 03/08/2017	Bond Future	Sell	1,060	0.00
R248 On 03/08/2017	Bond Future	Buy	1,060	0.00
R248 On 03/08/2017	Bond Future	Buy	1,060	0.00
R248 On 03/08/2017	Bond Future	Sell	1,060	0.00
R248 On 03/08/2017	Bond Future	Sell	14,000	0.00
R248 On 03/08/2017	Bond Future	Buy	14,000	0.00

R208 Bond Futures

R208 On 03/08/2017	Bond Future	Sell	2	0.00
R208 On 03/08/2017	Bond Future	Buy	2	0.00
R208 On 03/08/2017	Bond Future	Sell	6	0.00
R208 On 03/08/2017	Bond Future	Buy	6	0.00
R208 On 03/08/2017	Bond Future	Sell	21	0.00
R208 On 03/08/2017	Bond Future	Buy	21	0.00
R208 On 03/08/2017	Bond Future	Sell	23	0.00
R208 On 03/08/2017	Bond Future	Buy	23	0.00
R208 On 03/08/2017	Bond Future	Sell	32	0.00
R208 On 03/08/2017	Bond Future	Buy	32	0.00
R208 On 03/08/2017	Bond Future	Sell	45	0.00
R208 On 03/08/2017	Bond Future	Buy	45	0.00
R208 On 03/08/2017	Bond Future	Sell	62	0.00
R208 On 03/08/2017	Bond Future	Buy	62	0.00
R208 On 03/08/2017	Bond Future	Sell	74	0.00
R208 On 03/08/2017	Bond Future	Buy	74	0.00
R208 On 03/08/2017	Bond Future	Sell	74	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 03/08/2017	Bond Future		Buy	74	0.00
R208 On 03/08/2017	Bond Future		Sell	126	0.00
R208 On 03/08/2017	Bond Future		Buy	126	0.00
R208 On 03/08/2017	Bond Future		Sell	169	0.00
R208 On 03/08/2017	Bond Future		Buy	169	0.00
R208 On 03/08/2017	Bond Future		Sell	238	0.00
R208 On 03/08/2017	Bond Future		Buy	238	0.00
R208 On 03/08/2017	Bond Future		Sell	272	0.00
R208 On 03/08/2017	Bond Future		Buy	272	0.00
R208 On 03/08/2017	Bond Future		Sell	376	0.00
R208 On 03/08/2017	Bond Future		Buy	376	0.00
R208 On 03/08/2017	Bond Future		Buy	1,520	0.00
R208 On 03/08/2017	Bond Future		Sell	1,520	0.00
R209 Bond Future					
R209 On 03/08/2017	Bond Future		Sell	14	0.00
R209 On 03/08/2017	Bond Future		Buy	14	0.00
R209 On 03/08/2017	Bond Future		Buy	14	0.00
R209 On 03/08/2017	Bond Future		Sell	14	0.00
R213 Bond Future					
R213 On 03/08/2017	Bond Future		Sell	24	0.00
R213 On 03/08/2017	Bond Future		Buy	24	0.00
R213 On 03/08/2017	Bond Future		Buy	24	0.00
R213 On 03/08/2017	Bond Future		Sell	24	0.00
Grand Total for Daily Detailed Turnover:				50,763	0.00