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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/06/2017

TO DATE : 02/06/2017

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

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

I2033 Bond Future

2033 On 03/08/2017	Bond Future		Sell	80	0.00
2033 On 03/08/2017	Bond Future		Buy	80	0.00
2033 On 03/08/2017	Bond Future		Sell	320	0.00
2033 On 03/08/2017	Bond Future		Buy	320	0.00
2033 On 03/08/2017	Bond Future		Sell	400	0.00
2033 On 03/08/2017	Bond Future		Buy	400	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Buy	1	0.00
R186 On 03/08/2017	Bond Future	Sell	1	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Sell	6	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Sell	11	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Buy	12	0.00
R186 On 03/08/2017	Bond Future	Sell	12	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	15	0.00
R186 On 03/08/2017	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Sell	18	0.00
R186 On 03/08/2017			Buy	18	0.00
R186 On 03/08/2017			Sell	18	0.00
R186 On 03/08/2017			Buy	18	0.00
R186 On 03/08/2017			Buy	18	0.00
R186 On 03/08/2017			Sell	18	0.00
R186 On 03/08/2017			Buy	19	0.00
R186 On 03/08/2017			Sell	19	0.00
R186 On 03/08/2017			Sell	24	0.00
R186 On 03/08/2017			Buy	24	0.00
R186 On 03/08/2017			Buy	24	0.00
R186 On 03/08/2017			Sell	24	0.00
R186 On 03/08/2017			Buy	26	0.00
R186 On 03/08/2017			Sell	26	0.00
R186 On 03/08/2017			Buy	26	0.00
R186 On 03/08/2017			Sell	26	0.00
R186 On 03/08/2017			Buy	31	0.00
R186 On 03/08/2017			Sell	31	0.00
R186 On 03/08/2017			Sell	36	0.00
R186 On 03/08/2017			Buy	36	0.00
R186 On 03/08/2017			Sell	38	0.00
R186 On 03/08/2017			Buy	38	0.00
R186 On 03/08/2017	8.75	Put	Sell	42	0.00
R186 On 03/08/2017	8.75	Put	Buy	42	0.00
R186 On 03/08/2017	8.90	Put	Buy	42	0.00
R186 On 03/08/2017	8.90	Put	Sell	42	0.00
R186 On 03/08/2017			Sell	46	0.00
R186 On 03/08/2017			Buy	46	0.00
R186 On 03/08/2017			Sell	46	0.00
R186 On 03/08/2017			Buy	46	0.00
R186 On 03/08/2017			Sell	46	0.00
R186 On 03/08/2017			Buy	46	0.00
R186 On 03/08/2017			Sell	50	0.00
R186 On 03/08/2017			Buy	50	0.00
R186 On 03/08/2017			Sell	50	0.00
R186 On 03/08/2017			Buy	50	0.00
R186 On 03/08/2017	8.75	Put	Sell	50	0.00
R186 On 03/08/2017	8.75	Put	Buy	50	0.00
R186 On 03/08/2017	8.90	Put	Buy	50	0.00
R186 On 03/08/2017	8.90	Put	Sell	50	0.00
R186 On 03/08/2017	8.75	Put	Sell	51	0.00
R186 On 03/08/2017	8.75	Put	Buy	51	0.00

R186 On 03/08/2017	Bond Future	8.90	Put	Buy	51	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	51	0.00
R186 On 03/08/2017	Bond Future			Sell	53	0.00
R186 On 03/08/2017	Bond Future			Buy	53	0.00
R186 On 03/08/2017	Bond Future			Sell	53	0.00
R186 On 03/08/2017	Bond Future			Buy	53	0.00
R186 On 03/08/2017	Bond Future			Sell	53	0.00
R186 On 03/08/2017	Bond Future			Buy	53	0.00
R186 On 03/08/2017	Bond Future			Buy	57	0.00
R186 On 03/08/2017	Bond Future			Sell	57	0.00
R186 On 03/08/2017	Bond Future			Buy	59	0.00
R186 On 03/08/2017	Bond Future			Sell	59	0.00
R186 On 03/08/2017	Bond Future			Buy	60	0.00
R186 On 03/08/2017	Bond Future			Sell	60	0.00
R186 On 03/08/2017	Bond Future			Buy	61	0.00
R186 On 03/08/2017	Bond Future			Sell	61	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	62	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	62	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	62	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	62	0.00
R186 On 03/08/2017	Bond Future			Buy	66	0.00
R186 On 03/08/2017	Bond Future			Sell	66	0.00
R186 On 03/08/2017	Bond Future			Buy	70	0.00
R186 On 03/08/2017	Bond Future			Sell	70	0.00
R186 On 03/08/2017	Bond Future			Buy	72	0.00
R186 On 03/08/2017	Bond Future			Sell	72	0.00
R186 On 03/08/2017	Bond Future			Sell	80	0.00
R186 On 03/08/2017	Bond Future			Buy	80	0.00
R186 On 03/08/2017	Bond Future			Sell	90	0.00
R186 On 03/08/2017	Bond Future			Buy	90	0.00
R186 On 03/08/2017	Bond Future			Buy	90	0.00
R186 On 03/08/2017	Bond Future			Sell	90	0.00
R186 On 03/08/2017	Bond Future			Buy	98	0.00
R186 On 03/08/2017	Bond Future			Sell	98	0.00
R186 On 03/08/2017	Bond Future			Sell	99	0.00
R186 On 03/08/2017	Bond Future			Buy	99	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Buy	100	0.00
R186 On 03/08/2017			Sell	100	0.00
R186 On 03/08/2017			Sell	103	0.00
R186 On 03/08/2017			Buy	103	0.00
R186 On 03/08/2017			Sell	113	0.00
R186 On 03/08/2017			Buy	113	0.00
R186 On 03/08/2017			Sell	122	0.00
R186 On 03/08/2017			Buy	122	0.00
R186 On 03/08/2017			Sell	137	0.00
R186 On 03/08/2017			Buy	137	0.00
R186 On 03/08/2017			Buy	151	0.00
R186 On 03/08/2017			Sell	151	0.00
R186 On 03/08/2017			Sell	160	0.00
R186 On 03/08/2017			Buy	160	0.00
R186 On 03/08/2017			Sell	200	0.00
R186 On 03/08/2017			Buy	200	0.00
R186 On 03/08/2017			Sell	219	0.00
R186 On 03/08/2017			Buy	219	0.00
R186 On 03/08/2017			Sell	227	0.00
R186 On 03/08/2017			Buy	227	0.00
R186 On 03/08/2017	8.75	Put	Sell	238	0.00
R186 On 03/08/2017	8.75	Put	Buy	238	0.00
R186 On 03/08/2017	8.90	Put	Buy	238	0.00
R186 On 03/08/2017	8.90	Put	Sell	238	0.00
R186 On 03/08/2017			Buy	270	0.00
R186 On 03/08/2017			Sell	270	0.00
R186 On 03/08/2017			Sell	342	0.00
R186 On 03/08/2017			Buy	342	0.00
R186 On 03/08/2017			Buy	422	0.00
R186 On 03/08/2017			Sell	422	0.00
R186 On 03/08/2017			Sell	422	0.00
R186 On 03/08/2017			Buy	422	0.00
R186 On 03/08/2017			Buy	530	0.00
R186 On 03/08/2017			Sell	530	0.00
R186 On 03/08/2017			Sell	535	0.00
R186 On 03/08/2017			Buy	535	0.00
R186 On 03/08/2017			Sell	542	0.00
R186 On 03/08/2017			Buy	542	0.00
R186 On 03/08/2017	8.75	Put	Sell	607	0.00
R186 On 03/08/2017	8.75	Put	Buy	607	0.00
R186 On 03/08/2017	8.90	Put	Buy	607	0.00
R186 On 03/08/2017	8.90	Put	Sell	607	0.00

R186 On 03/08/2017	Bond Future			Sell	617	0.00
R186 On 03/08/2017	Bond Future			Buy	617	0.00
R186 On 03/08/2017	Bond Future			Sell	739	0.00
R186 On 03/08/2017	Bond Future			Buy	739	0.00
R186 On 03/08/2017	Bond Future			Sell	745	0.00
R186 On 03/08/2017	Bond Future			Buy	745	0.00
R186 On 03/08/2017	Bond Future			Buy	760	0.00
R186 On 03/08/2017	Bond Future			Sell	760	0.00
R186 On 03/08/2017	Bond Future			Sell	796	0.00
R186 On 03/08/2017	Bond Future			Buy	796	0.00
R186 On 03/08/2017	Bond Future			Sell	827	0.00
R186 On 03/08/2017	Bond Future			Buy	827	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	1,050	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	1,050	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	1,050	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	1,050	0.00
R186 On 03/08/2017	Bond Future			Sell	1,100	0.00
R186 On 03/08/2017	Bond Future			Buy	1,100	0.00
R186 On 03/08/2017	Bond Future			Sell	1,216	0.00
R186 On 03/08/2017	Bond Future			Buy	1,216	0.00
R186 On 03/08/2017	Bond Future			Sell	1,324	0.00
R186 On 03/08/2017	Bond Future			Buy	1,324	0.00
R186 On 03/08/2017	Bond Future			Buy	1,653	0.00
R186 On 03/08/2017	Bond Future			Sell	1,653	0.00
R186 On 03/08/2017	Bond Future			Sell	2,047	0.00
R186 On 03/08/2017	Bond Future			Buy	2,047	0.00
R186 On 03/08/2017	Bond Future			Sell	7,276	0.00
R186 On 03/08/2017	Bond Future			Buy	7,276	0.00

R2037 Bond Future

2037 On 03/08/2017	Bond Future			Sell	36	0.00
2037 On 03/08/2017	Bond Future			Buy	36	0.00
2037 On 03/08/2017	Bond Future			Sell	144	0.00
2037 On 03/08/2017	Bond Future			Buy	144	0.00
2037 On 03/08/2017	Bond Future			Sell	544	0.00
2037 On 03/08/2017	Bond Future			Buy	544	0.00
2037 On 03/08/2017	Bond Future			Buy	736	0.00
2037 On 03/08/2017	Bond Future			Sell	736	0.00
2037 On 03/08/2017	Bond Future			Sell	2,511	0.00
2037 On 03/08/2017	Bond Future			Buy	2,511	0.00
2037 On 03/08/2017	Bond Future			Sell	4,995	0.00
2037 On 03/08/2017	Bond Future			Buy	4,995	0.00
2037 On 03/08/2017	Bond Future			Sell	8,230	0.00
2037 On 03/08/2017	Bond Future			Buy	8,230	0.00

R204 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/08/2017	Bond Future		Buy	101	0.00
R204 On 03/08/2017	Bond Future		Sell	101	0.00
R204 On 03/08/2017	Bond Future		Sell	101	0.00
R204 On 03/08/2017	Bond Future		Buy	101	0.00
R208 Bond Futures					
R208 On 03/08/2017	Bond Future		Buy	24	0.00
R208 On 03/08/2017	Bond Future		Sell	24	0.00
R208 On 03/08/2017	Bond Future		Buy	40	0.00
R208 On 03/08/2017	Bond Future		Sell	40	0.00
R208 On 03/08/2017	Bond Future		Buy	52	0.00
R208 On 03/08/2017	Bond Future		Sell	52	0.00
R208 On 03/08/2017	Bond Future		Buy	78	0.00
R208 On 03/08/2017	Bond Future		Sell	78	0.00
R208 On 03/08/2017	Bond Future		Buy	115	0.00
R208 On 03/08/2017	Bond Future		Sell	115	0.00
R208 On 03/08/2017	Bond Future		Buy	115	0.00
R208 On 03/08/2017	Bond Future		Sell	115	0.00
R208 On 03/08/2017	Bond Future		Buy	116	0.00
R208 On 03/08/2017	Bond Future		Sell	116	0.00
R208 On 03/08/2017	Bond Future		Buy	299	0.00
R208 On 03/08/2017	Bond Future		Sell	299	0.00
R208 On 03/08/2017	Bond Future		Buy	477	0.00
R208 On 03/08/2017	Bond Future		Sell	477	0.00
R208 On 03/08/2017	Bond Future		Buy	495	0.00
R208 On 03/08/2017	Bond Future		Sell	495	0.00
R208 On 03/08/2017	Bond Future		Buy	2,646	0.00
R208 On 03/08/2017	Bond Future		Sell	2,646	0.00
R208 On 03/08/2017	Bond Future		Buy	4,457	0.00
R208 On 03/08/2017	Bond Future		Sell	4,457	0.00
R209 Bond Future					
R209 On 03/08/2017	Bond Future		Sell	28	0.00
R209 On 03/08/2017	Bond Future		Buy	28	0.00
Grand Total for Daily Detailed Turnover:				57,301	0.00