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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/10/2017

TO DATE : 16/10/2017

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

ALBI On 01/02/2018	Index Future		Buy	2	0.00
ALBI On 01/02/2018	Index Future		Sell	2	0.00

ES33 Bond Future

ES33 On 02/11/2017	Bond Future		Sell	1,406	0.00
ES33 On 02/11/2017	Bond Future		Buy	1,406	0.00
ES33 On 02/11/2017	Bond Future		Buy	1,406	0.00
ES33 On 02/11/2017	Bond Future		Sell	1,406	0.00
ES33 On 01/02/2018	Bond Future		Sell	1,406	0.00
ES33 On 01/02/2018	Bond Future		Buy	1,406	0.00
ES33 On 01/02/2018	Bond Future		Sell	1,406	0.00
ES33 On 01/02/2018	Bond Future		Buy	1,406	0.00

ES42 Bond Future

ES42 On 02/11/2017	Bond Future	Buy	2,132	0.00
ES42 On 02/11/2017	Bond Future	Sell	2,132	0.00
ES42 On 02/11/2017	Bond Future	Buy	2,132	0.00
ES42 On 02/11/2017	Bond Future	Sell	2,132	0.00
ES42 On 01/02/2018	Bond Future	Buy	2,132	0.00
ES42 On 01/02/2018	Bond Future	Sell	2,132	0.00
ES42 On 01/02/2018	Bond Future	Sell	2,132	0.00
ES42 On 01/02/2018	Bond Future	Buy	2,132	0.00

Govi Total Return Index

GOVI On 02/11/2017	GOVI	Buy	1	0.00
GOVI On 02/11/2017	GOVI	Sell	1	0.00
GOVI On 02/11/2017	GOVI	Sell	1	0.00
GOVI On 02/11/2017	GOVI	Buy	1	0.00
GOVI On 02/11/2017	GOVI	Buy	1	0.00
GOVI On 02/11/2017	GOVI	Sell	1	0.00

I2029 Bond Future

2029 On 01/02/2018	Bond Future	Sell	300	0.00
2029 On 01/02/2018	Bond Future	Buy	300	0.00
2029 On 02/11/2017	Bond Future	Buy	300	0.00
2029 On 02/11/2017	Bond Future	Sell	300	0.00
2029 On 01/02/2018	Bond Future	Sell	1,070	0.00
2029 On 01/02/2018	Bond Future	Buy	1,070	0.00
2029 On 02/11/2017	Bond Future	Buy	1,070	0.00
2029 On 02/11/2017	Bond Future	Sell	1,070	0.00
2029 On 01/02/2018	Bond Future	Buy	1,370	0.00
2029 On 01/02/2018	Bond Future	Sell	1,370	0.00
2029 On 02/11/2017	Bond Future	Buy	1,370	0.00
2029 On 02/11/2017	Bond Future	Sell	1,370	0.00

I2038 Bond Future

2038 On 02/11/2017	Bond Future	Buy	805	0.00
2038 On 02/11/2017	Bond Future	Sell	805	0.00
2038 On 01/02/2018	Bond Future	Sell	805	0.00
2038 On 01/02/2018	Bond Future	Buy	805	0.00
2038 On 02/11/2017	Bond Future	Buy	1,700	0.00
2038 On 02/11/2017	Bond Future	Sell	1,700	0.00
2038 On 01/02/2018	Bond Future	Sell	1,700	0.00
2038 On 01/02/2018	Bond Future	Buy	1,700	0.00
2038 On 02/11/2017	Bond Future	Sell	2,505	0.00
2038 On 02/11/2017	Bond Future	Buy	2,505	0.00
2038 On 01/02/2018	Bond Future	Sell	2,505	0.00
2038 On 01/02/2018	Bond Future	Buy	2,505	0.00

I2046 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 02/11/2017			Buy	2,700	0.00
2046 On 02/11/2017			Sell	2,700	0.00
2046 On 02/11/2017			Buy	2,700	0.00
2046 On 02/11/2017			Sell	2,700	0.00
2046 On 01/02/2018			Buy	2,700	0.00
2046 On 01/02/2018			Sell	2,700	0.00
2046 On 01/02/2018			Sell	2,700	0.00
2046 On 01/02/2018			Buy	2,700	0.00

I2050 Bond Future

2050 On 02/11/2017			Buy	1,600	0.00
2050 On 02/11/2017			Sell	1,600	0.00
2050 On 02/11/2017			Buy	1,600	0.00
2050 On 02/11/2017			Sell	1,600	0.00
2050 On 01/02/2018			Buy	1,600	0.00
2050 On 01/02/2018			Sell	1,600	0.00
2050 On 01/02/2018			Sell	1,600	0.00
2050 On 01/02/2018			Buy	1,600	0.00

R186 Bond Future

R186 On 02/11/2017			Sell	7	0.00
R186 On 02/11/2017			Buy	7	0.00
R186 On 02/11/2017			Buy	7	0.00
R186 On 02/11/2017			Sell	7	0.00
R186 On 01/02/2018			Sell	7	0.00
R186 On 01/02/2018			Buy	7	0.00
R186 On 01/02/2018			Sell	7	0.00
R186 On 01/02/2018			Buy	7	0.00
R186 On 02/11/2017			Buy	13	0.00
R186 On 02/11/2017			Sell	13	0.00
R186 On 02/11/2017			Sell	48	0.00
R186 On 02/11/2017			Buy	48	0.00
R186 On 02/11/2017			Sell	55	0.00
R186 On 02/11/2017			Buy	55	0.00
R186 On 02/11/2017			Sell	61	0.00
R186 On 02/11/2017			Buy	61	0.00
R186 On 02/11/2017			Sell	105	0.00
R186 On 02/11/2017			Buy	105	0.00
R186 On 02/11/2017			Buy	160	0.00
R186 On 02/11/2017			Sell	160	0.00

R197 Bond Future

R197 On 02/11/2017	Bond Future	Buy	1,400	0.00
R197 On 02/11/2017	Bond Future	Sell	1,400	0.00
R197 On 02/11/2017	Bond Future	Sell	1,400	0.00
R197 On 02/11/2017	Bond Future	Buy	1,400	0.00
R197 On 01/02/2018	Bond Future	Buy	1,400	0.00
R197 On 01/02/2018	Bond Future	Sell	1,400	0.00
R197 On 01/02/2018	Bond Future	Buy	1,400	0.00
R197 On 01/02/2018	Bond Future	Sell	1,400	0.00

R202 Bond Future

R202 On 02/11/2017	Bond Future	Buy	150	0.00
R202 On 02/11/2017	Bond Future	Sell	150	0.00
R202 On 01/02/2018	Bond Future	Sell	150	0.00
R202 On 01/02/2018	Bond Future	Buy	150	0.00
R202 On 02/11/2017	Bond Future	Buy	223	0.00
R202 On 02/11/2017	Bond Future	Sell	223	0.00
R202 On 01/02/2018	Bond Future	Sell	223	0.00
R202 On 01/02/2018	Bond Future	Buy	223	0.00
R202 On 02/11/2017	Bond Future	Sell	1,552	0.00
R202 On 02/11/2017	Bond Future	Buy	1,552	0.00
R202 On 02/11/2017	Bond Future	Sell	1,552	0.00
R202 On 02/11/2017	Bond Future	Buy	1,552	0.00
R202 On 01/02/2018	Bond Future	Sell	1,552	0.00
R202 On 01/02/2018	Bond Future	Buy	1,552	0.00
R202 On 01/02/2018	Bond Future	Buy	1,552	0.00
R202 On 01/02/2018	Bond Future	Sell	1,552	0.00
R202 On 02/11/2017	Bond Future	Buy	2,176	0.00
R202 On 02/11/2017	Bond Future	Sell	2,176	0.00
R202 On 01/02/2018	Bond Future	Sell	2,176	0.00
R202 On 01/02/2018	Bond Future	Buy	2,176	0.00
R202 On 02/11/2017	Bond Future	Sell	2,549	0.00
R202 On 02/11/2017	Bond Future	Buy	2,549	0.00
R202 On 01/02/2018	Bond Future	Sell	2,549	0.00
R202 On 01/02/2018	Bond Future	Buy	2,549	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	25	0.00
R023 On 02/11/2017	Bond Future	Buy	25	0.00
R023 On 02/11/2017	Bond Future	Sell	40	0.00
R023 On 02/11/2017	Bond Future	Buy	40	0.00
R023 On 02/11/2017	Bond Future	Sell	40	0.00
R023 On 02/11/2017	Bond Future	Buy	40	0.00
R023 On 02/11/2017	Bond Future	Sell	52	0.00
R023 On 02/11/2017	Bond Future	Buy	52	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/11/2017	Bond Future		Sell	77	0.00
R023 On 02/11/2017	Bond Future		Buy	77	0.00
R023 On 02/11/2017	Bond Future		Buy	80	0.00
R023 On 02/11/2017	Bond Future		Sell	80	0.00
R023 On 02/11/2017	Bond Future		Buy	2,245	0.00
R023 On 02/11/2017	Bond Future		Sell	2,245	0.00
R023 On 02/11/2017	Bond Future		Buy	2,245	0.00
R023 On 02/11/2017	Bond Future		Sell	2,245	0.00
R023 On 01/02/2018	Bond Future		Sell	2,245	0.00
R023 On 01/02/2018	Bond Future		Buy	2,245	0.00
R023 On 01/02/2018	Bond Future		Sell	2,245	0.00
R023 On 01/02/2018	Bond Future		Buy	2,245	0.00
R2030 Bond Future					
2030 On 02/11/2017	Bond Future		Sell	38	0.00
2030 On 02/11/2017	Bond Future		Buy	38	0.00
2030 On 02/11/2017	Bond Future		Sell	76	0.00
2030 On 02/11/2017	Bond Future		Buy	76	0.00
2030 On 02/11/2017	Bond Future		Sell	114	0.00
2030 On 02/11/2017	Bond Future		Buy	114	0.00
2030 On 02/11/2017	Bond Future		Buy	127	0.00
2030 On 02/11/2017	Bond Future		Sell	127	0.00
2030 On 02/11/2017	Bond Future		Buy	127	0.00
2030 On 02/11/2017	Bond Future		Sell	127	0.00
R2032 Bond Future					
2032 On 02/11/2017	Bond Future		Sell	10	0.00
2032 On 02/11/2017	Bond Future		Buy	10	0.00
2032 On 02/11/2017	Bond Future		Buy	11	0.00
2032 On 02/11/2017	Bond Future		Sell	11	0.00
2032 On 02/11/2017	Bond Future		Sell	45	0.00
2032 On 02/11/2017	Bond Future		Buy	45	0.00
2032 On 02/11/2017	Bond Future		Sell	66	0.00
2032 On 02/11/2017	Bond Future		Buy	66	0.00
R2037 Bond Future					
2037 On 02/11/2017	Bond Future		Buy	131	0.00
2037 On 02/11/2017	Bond Future		Sell	131	0.00
2037 On 02/11/2017	Bond Future		Sell	131	0.00
2037 On 02/11/2017	Bond Future		Buy	131	0.00

R2048 Bond Future

R248 On 02/11/2017	Bond Future			Buy	19	0.00
R248 On 02/11/2017	Bond Future			Sell	19	0.00
R248 On 02/11/2017	Bond Future			Buy	19	0.00
R248 On 02/11/2017	Bond Future			Sell	19	0.00
R248 On 01/02/2018	Bond Future			Buy	19	0.00
R248 On 01/02/2018	Bond Future			Sell	19	0.00
R248 On 01/02/2018	Bond Future			Sell	19	0.00
R248 On 01/02/2018	Bond Future			Buy	19	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future	9.32	Call	Buy	157	0.00
R209 On 01/02/2018	Bond Future	9.32	Call	Sell	157	0.00
R209 On 01/02/2018	Bond Future	9.89	Put	Buy	157	0.00
R209 On 01/02/2018	Bond Future	9.89	Put	Sell	157	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Buy	157	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Sell	157	0.00

R210 Bond Future

R210 On 02/11/2017	Bond Future			Buy	128	0.00
R210 On 02/11/2017	Bond Future			Sell	128	0.00
R210 On 01/02/2018	Bond Future			Sell	128	0.00
R210 On 01/02/2018	Bond Future			Buy	128	0.00
R210 On 02/11/2017	Bond Future			Buy	571	0.00
R210 On 02/11/2017	Bond Future			Sell	571	0.00
R210 On 01/02/2018	Bond Future			Sell	571	0.00
R210 On 01/02/2018	Bond Future			Buy	571	0.00
R210 On 02/11/2017	Bond Future			Sell	699	0.00
R210 On 02/11/2017	Bond Future			Buy	699	0.00
R210 On 01/02/2018	Bond Future			Sell	699	0.00
R210 On 01/02/2018	Bond Future			Buy	699	0.00

R212 Bond Future

R212 On 02/11/2017	Bond Future			Buy	1	0.00
R212 On 02/11/2017	Bond Future			Sell	1	0.00
R212 On 02/11/2017	Bond Future			Buy	1	0.00
R212 On 02/11/2017	Bond Future			Sell	1	0.00
R212 On 01/02/2018	Bond Future			Sell	1	0.00
R212 On 01/02/2018	Bond Future			Buy	1	0.00
R212 On 01/02/2018	Bond Future			Sell	1	0.00
R212 On 01/02/2018	Bond Future			Buy	1	0.00
R212 On 02/11/2017	Bond Future			Buy	7	0.00
R212 On 02/11/2017	Bond Future			Sell	7	0.00
R212 On 01/02/2018	Bond Future			Sell	7	0.00
R212 On 01/02/2018	Bond Future			Buy	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 02/11/2017	Bond Future		Buy	14	0.00
R212 On 02/11/2017	Bond Future		Sell	14	0.00
R212 On 01/02/2018	Bond Future		Sell	14	0.00
R212 On 01/02/2018	Bond Future		Buy	14	0.00
R212 On 02/11/2017	Bond Future		Buy	33	0.00
R212 On 02/11/2017	Bond Future		Sell	33	0.00
R212 On 01/02/2018	Bond Future		Sell	33	0.00
R212 On 01/02/2018	Bond Future		Buy	33	0.00
R212 On 02/11/2017	Bond Future		Buy	49	0.00
R212 On 02/11/2017	Bond Future		Sell	49	0.00
R212 On 01/02/2018	Bond Future		Sell	49	0.00
R212 On 01/02/2018	Bond Future		Buy	49	0.00
R212 On 02/11/2017	Bond Future		Buy	54	0.00
R212 On 02/11/2017	Bond Future		Sell	54	0.00
R212 On 01/02/2018	Bond Future		Sell	54	0.00
R212 On 01/02/2018	Bond Future		Buy	54	0.00
R212 On 02/11/2017	Bond Future		Buy	165	0.00
R212 On 02/11/2017	Bond Future		Sell	165	0.00
R212 On 01/02/2018	Bond Future		Sell	165	0.00
R212 On 01/02/2018	Bond Future		Buy	165	0.00
R212 On 02/11/2017	Bond Future		Buy	419	0.00
R212 On 02/11/2017	Bond Future		Sell	419	0.00
R212 On 01/02/2018	Bond Future		Sell	419	0.00
R212 On 01/02/2018	Bond Future		Buy	419	0.00
R212 On 02/11/2017	Bond Future		Sell	743	0.00
R212 On 02/11/2017	Bond Future		Buy	743	0.00
R212 On 01/02/2018	Bond Future		Sell	743	0.00
R212 On 01/02/2018	Bond Future		Buy	743	0.00
R212 On 02/11/2017	Bond Future		Sell	1,526	0.00
R212 On 02/11/2017	Bond Future		Buy	1,526	0.00
R212 On 02/11/2017	Bond Future		Sell	1,526	0.00
R212 On 02/11/2017	Bond Future		Buy	1,526	0.00
R212 On 01/02/2018	Bond Future		Sell	1,526	0.00
R212 On 01/02/2018	Bond Future		Buy	1,526	0.00
R212 On 01/02/2018	Bond Future		Buy	1,526	0.00
R212 On 01/02/2018	Bond Future		Sell	1,526	0.00

R213 Bond Future

R213 On 02/11/2017	Bond Future		Buy	64	0.00
R213 On 02/11/2017	Bond Future		Sell	64	0.00
R213 On 02/11/2017	Bond Future		Buy	101	0.00
R213 On 02/11/2017	Bond Future		Sell	101	0.00

R213 On 02/11/2017	Bond Future	Buy	144	0.00
R213 On 02/11/2017	Bond Future	Sell	144	0.00
R213 On 02/11/2017	Bond Future	Buy	241	0.00
R213 On 02/11/2017	Bond Future	Sell	241	0.00
R213 On 02/11/2017	Bond Future	Buy	256	0.00
R213 On 02/11/2017	Bond Future	Sell	256	0.00
R213 On 02/11/2017	Bond Future	Buy	1,031	0.00
R213 On 02/11/2017	Bond Future	Sell	1,031	0.00
R213 On 02/11/2017	Bond Future	Sell	1,837	0.00
R213 On 02/11/2017	Bond Future	Buy	1,837	0.00

Grand Total for Daily Detailed Turnover:

95,594

0.00