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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/01/2017

TO DATE : 16/01/2017

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| ALBI On 02/02/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 2 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 2 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 6 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 6 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 12 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 12 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 24 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 24 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 49 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 49 | 0.00 |

| | | | | |
|--------------------|--------------|------|-----|------|
| ALBI On 02/02/2017 | Index Future | Buy | 54 | 0.00 |
| ALBI On 02/02/2017 | Index Future | Sell | 54 | 0.00 |
| ALBI On 02/02/2017 | Index Future | Sell | 149 | 0.00 |
| ALBI On 02/02/2017 | Index Future | Buy | 149 | 0.00 |

ES33 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| ES33 On 02/02/2017 | Bond Future | Buy | 2 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 2 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Buy | 5 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 5 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Buy | 5 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 5 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Buy | 26 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 26 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Buy | 45 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 45 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Buy | 617 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 617 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2038 On 02/02/2017 | Bond Future | Buy | 1 | 0.00 |
| 2038 On 02/02/2017 | Bond Future | Sell | 1 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 02/02/2017 | Bond Future | Sell | 4 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 4 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 7 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 7 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 8 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 8 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 10 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 10 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 60 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 60 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 73 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 73 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 85 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 85 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 97 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 97 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 250 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 250 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 250 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 250 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 400 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 400 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R186 On 02/02/2017 | Bond Future | | Buy | 450 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Sell | 450 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Buy | 600 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Sell | 600 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Buy | 750 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Sell | 750 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Buy | 2,544 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Sell | 2,544 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Sell | 4,100 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Buy | 4,100 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Buy | 4,100 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Sell | 4,100 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Buy | 4,100 | 0.00 |
| R186 On 02/02/2017 | Bond Future | | Sell | 4,100 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 18,887 | 0.00 |