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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/05/2017

TO DATE : 04/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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
R186 Bond Future					
R186 On 03/08/2017	Bond Future		Sell	7	0.00
R186 On 03/08/2017	Bond Future		Buy	7	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 03/08/2017	Bond Future		Sell	9	0.00
R186 On 03/08/2017	Bond Future		Buy	9	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	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	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 04/05/2017	Bond Future	Buy	19	0.00
R186 On 04/05/2017	Bond Future	Sell	19	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 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Buy	33	0.00
R186 On 04/05/2017	Bond Future	Sell	33	0.00
R186 On 03/08/2017	Bond Future	Sell	34	0.00
R186 On 03/08/2017	Bond Future	Buy	34	0.00
R186 On 03/08/2017	Bond Future	Sell	41	0.00
R186 On 03/08/2017	Bond Future	Buy	41	0.00
R186 On 04/05/2017	Bond Future	Buy	57	0.00
R186 On 04/05/2017	Bond Future	Sell	57	0.00
R186 On 03/08/2017	Bond Future	Sell	59	0.00
R186 On 03/08/2017	Bond Future	Buy	59	0.00
R186 On 03/08/2017	Bond Future	Sell	60	0.00
R186 On 03/08/2017	Bond Future	Buy	60	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	Sell	60	0.00
R186 On 03/08/2017	Bond Future	Buy	60	0.00
R186 On 04/05/2017	Bond Future	Buy	66	0.00
R186 On 04/05/2017	Bond Future	Sell	66	0.00
R186 On 03/08/2017	Bond Future	Buy	68	0.00
R186 On 03/08/2017	Bond Future	Sell	68	0.00
R186 On 04/05/2017	Bond Future	Buy	71	0.00
R186 On 04/05/2017	Bond Future	Sell	71	0.00
R186 On 03/08/2017	Bond Future	Sell	73	0.00
R186 On 03/08/2017	Bond Future	Buy	73	0.00
R186 On 04/05/2017	Bond Future	Buy	80	0.00
R186 On 04/05/2017	Bond Future	Sell	80	0.00
R186 On 03/08/2017	Bond Future	Sell	82	0.00
R186 On 03/08/2017	Bond Future	Buy	82	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 04/05/2017	Bond Future	Buy	109	0.00
R186 On 04/05/2017	Bond Future	Sell	109	0.00
R186 On 03/08/2017	Bond Future	Buy	112	0.00
R186 On 03/08/2017	Bond Future	Sell	112	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Sell	127	0.00
R186 On 03/08/2017			Buy	127	0.00
R186 On 03/08/2017			Sell	131	0.00
R186 On 03/08/2017			Buy	131	0.00
R186 On 03/08/2017			Sell	166	0.00
R186 On 03/08/2017			Buy	166	0.00
R186 On 03/08/2017			Sell	172	0.00
R186 On 03/08/2017			Buy	172	0.00
R186 On 04/05/2017			Buy	335	0.00
R186 On 04/05/2017			Sell	335	0.00
R186 On 03/08/2017			Sell	344	0.00
R186 On 03/08/2017			Buy	344	0.00
R186 On 03/08/2017			Buy	443	0.00
R186 On 03/08/2017			Sell	443	0.00
R186 On 04/05/2017			Buy	730	0.00
R186 On 04/05/2017			Sell	730	0.00
R186 On 04/05/2017			Sell	779	0.00
R186 On 04/05/2017			Buy	779	0.00
R186 On 03/08/2017			Sell	801	0.00
R186 On 03/08/2017			Buy	801	0.00
R186 On 03/08/2017			Sell	1,000	0.00
R186 On 03/08/2017			Buy	1,000	0.00
R186 On 03/08/2017			Sell	1,790	0.00
R186 On 03/08/2017			Buy	1,790	0.00
R186 On 03/08/2017			Sell	1,920	0.00
R186 On 03/08/2017			Buy	1,920	0.00
R186 On 03/08/2017			Sell	4,727	0.00
R186 On 03/08/2017			Buy	4,727	0.00
R186 On 04/05/2017			Sell	4,800	0.00
R186 On 04/05/2017			Buy	4,800	0.00
R186 On 04/05/2017			Sell	4,800	0.00
R186 On 04/05/2017			Buy	4,800	0.00

R2023 Bond Future

R023 On 03/08/2017			Buy	372	0.00
R023 On 03/08/2017			Sell	372	0.00
R023 On 03/08/2017			Sell	372	0.00
R023 On 03/08/2017			Buy	372	0.00

R2030 Bond Future

2030 On 03/08/2017			Sell	10	0.00
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2030 On 03/08/2017	Bond Future	Buy	10	0.00
2030 On 03/08/2017	Bond Future	Sell	31	0.00
2030 On 03/08/2017	Bond Future	Buy	31	0.00
2030 On 03/08/2017	Bond Future	Buy	31	0.00
2030 On 03/08/2017	Bond Future	Sell	31	0.00
2030 On 03/08/2017	Bond Future	Sell	55	0.00
2030 On 03/08/2017	Bond Future	Buy	55	0.00
2030 On 04/05/2017	Bond Future	Sell	70	0.00
2030 On 04/05/2017	Bond Future	Buy	70	0.00
2030 On 03/08/2017	Bond Future	Sell	169	0.00
2030 On 03/08/2017	Bond Future	Buy	169	0.00
2030 On 03/08/2017	Bond Future	Sell	282	0.00
2030 On 03/08/2017	Bond Future	Buy	282	0.00
2030 On 04/05/2017	Bond Future	Buy	300	0.00
2030 On 04/05/2017	Bond Future	Sell	300	0.00
2030 On 03/08/2017	Bond Future	Buy	443	0.00
2030 On 03/08/2017	Bond Future	Sell	443	0.00
2030 On 03/08/2017	Bond Future	Sell	443	0.00
2030 On 03/08/2017	Bond Future	Buy	443	0.00
2030 On 03/08/2017	Bond Future	Sell	516	0.00
2030 On 03/08/2017	Bond Future	Buy	516	0.00
2030 On 04/05/2017	Bond Future	Buy	850	0.00
2030 On 04/05/2017	Bond Future	Sell	850	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Sell	1	0.00
R204 On 03/08/2017	Bond Future	Buy	1	0.00

R207 Bond Future

R207 On 03/08/2017	Bond Future	Buy	345	0.00
R207 On 03/08/2017	Bond Future	Sell	345	0.00
R207 On 03/08/2017	Bond Future	Buy	2,341	0.00
R207 On 03/08/2017	Bond Future	Sell	2,341	0.00
R207 On 03/08/2017	Bond Future	Buy	2,686	0.00
R207 On 03/08/2017	Bond Future	Sell	2,686	0.00
R207 On 04/05/2017	Bond Future	Buy	5,000	0.00
R207 On 04/05/2017	Bond Future	Sell	5,000	0.00
R207 On 04/05/2017	Bond Future	Buy	6,000	0.00
R207 On 04/05/2017	Bond Future	Sell	6,000	0.00
R207 On 04/05/2017	Bond Future	Buy	12,000	0.00
R207 On 04/05/2017	Bond Future	Sell	12,000	0.00
R207 On 04/05/2017	Bond Future	Sell	23,000	0.00
R207 On 04/05/2017	Bond Future	Buy	23,000	0.00

R209 Bond Future

R209 On 03/08/2017	Bond Future	Buy	41	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/08/2017			Sell	41	0.00
R209 On 03/08/2017			Buy	57	0.00
R209 On 03/08/2017			Sell	57	0.00
R209 On 03/08/2017			Buy	131	0.00
R209 On 03/08/2017			Sell	131	0.00
R209 On 04/05/2017			Sell	140	0.00
R209 On 04/05/2017			Buy	140	0.00
R209 On 03/08/2017			Buy	140	0.00
R209 On 03/08/2017			Sell	140	0.00
R209 On 03/08/2017			Sell	172	0.00
R209 On 03/08/2017			Buy	172	0.00
R209 On 04/05/2017			Sell	810	0.00
R209 On 04/05/2017			Buy	810	0.00
R209 On 04/05/2017			Sell	1,400	0.00
R209 On 04/05/2017			Buy	1,400	0.00
R209 On 04/05/2017			Sell	1,600	0.00
R209 On 04/05/2017			Buy	1,600	0.00
R209 On 04/05/2017			Sell	9,500	0.00
R209 On 04/05/2017			Buy	9,500	0.00
R209 On 04/05/2017			Sell	12,600	0.00
R209 On 04/05/2017			Buy	12,600	0.00
R209 On 04/05/2017			Sell	14,400	0.00
R209 On 04/05/2017			Buy	14,400	0.00
R213 Bond Future					
R213 On 03/08/2017			Sell	181	0.00
R213 On 03/08/2017			Buy	181	0.00
R213 On 03/08/2017			Sell	181	0.00
R213 On 03/08/2017			Buy	181	0.00
R213 On 04/05/2017			Sell	8,000	0.00
R213 On 04/05/2017			Buy	8,000	0.00
R213 On 04/05/2017			Sell	10,000	0.00
R213 On 04/05/2017			Buy	10,000	0.00
R213 On 04/05/2017			Sell	18,000	0.00
R213 On 04/05/2017			Buy	18,000	0.00
R213 On 04/05/2017			Buy	36,000	0.00
R213 On 04/05/2017			Sell	36,000	0.00
R214 Bond Future					
R214 On 04/05/2017			Sell	740	0.00
R214 On 04/05/2017			Buy	740	0.00

R214 On 04/05/2017	Bond Future	Buy	1,240	0.00
R214 On 04/05/2017	Bond Future	Sell	1,240	0.00
R214 On 04/05/2017	Bond Future	Buy	1,480	0.00
R214 On 04/05/2017	Bond Future	Sell	1,480	0.00
R214 On 04/05/2017	Bond Future	Sell	2,480	0.00
R214 On 04/05/2017	Bond Future	Buy	2,480	0.00

Grand Total for Daily Detailed Turnover:

198,993

0.00