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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/09/2017

TO DATE : 05/09/2017

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

ALBI On 02/11/2017	Index Future		Buy	175	0.00
ALBI On 02/11/2017	Index Future		Sell	175	0.00

I2050 Bond Future

2050 On 02/11/2017	Bond Future		Sell	2	0.00
2050 On 02/11/2017	Bond Future		Buy	2	0.00
2050 On 02/11/2017	Bond Future		Sell	2	0.00
2050 On 02/11/2017	Bond Future		Buy	2	0.00
2050 On 02/11/2017	Bond Future		Sell	4	0.00
2050 On 02/11/2017	Bond Future		Buy	4	0.00
2050 On 02/11/2017	Bond Future		Sell	5	0.00
2050 On 02/11/2017	Bond Future		Buy	5	0.00
2050 On 02/11/2017	Bond Future		Sell	7	0.00
2050 On 02/11/2017	Bond Future		Buy	7	0.00

2050 On 02/11/2017	Bond Future	Sell	10	0.00
2050 On 02/11/2017	Bond Future	Buy	10	0.00
2050 On 02/11/2017	Bond Future	Sell	12	0.00
2050 On 02/11/2017	Bond Future	Buy	12	0.00
2050 On 02/11/2017	Bond Future	Sell	20	0.00
2050 On 02/11/2017	Bond Future	Buy	20	0.00
2050 On 02/11/2017	Bond Future	Sell	40	0.00
2050 On 02/11/2017	Bond Future	Buy	40	0.00
2050 On 02/11/2017	Bond Future	Sell	125	0.00
2050 On 02/11/2017	Bond Future	Buy	125	0.00
2050 On 02/11/2017	Bond Future	Sell	227	0.00
2050 On 02/11/2017	Bond Future	Buy	227	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future	Buy	1	0.00
R186 On 02/11/2017	Bond Future	Sell	1	0.00
R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	3	0.00
R186 On 02/11/2017	Bond Future	Sell	3	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	6	0.00
R186 On 02/11/2017	Bond Future	Buy	6	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	8	0.00
R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Sell	8	0.00
R186 On 02/11/2017	Bond Future	Sell	11	0.00
R186 On 02/11/2017	Bond Future	Buy	11	0.00
R186 On 02/11/2017	Bond Future	Buy	11	0.00
R186 On 02/11/2017	Bond Future	Sell	11	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Sell	13	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Sell	13	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Buy	16	0.00
R186 On 02/11/2017	Bond Future		Sell	16	0.00
R186 On 02/11/2017	Bond Future		Buy	16	0.00
R186 On 02/11/2017	Bond Future		Sell	16	0.00
R186 On 02/11/2017	Bond Future		Buy	17	0.00
R186 On 02/11/2017	Bond Future		Sell	17	0.00
R186 On 02/11/2017	Bond Future		Buy	21	0.00
R186 On 02/11/2017	Bond Future		Sell	21	0.00
R186 On 02/11/2017	Bond Future		Buy	21	0.00
R186 On 02/11/2017	Bond Future		Sell	21	0.00
R186 On 02/11/2017	Bond Future		Buy	24	0.00
R186 On 02/11/2017	Bond Future		Sell	24	0.00
R186 On 02/11/2017	Bond Future		Buy	29	0.00
R186 On 02/11/2017	Bond Future		Sell	29	0.00
R186 On 02/11/2017	Bond Future		Sell	30	0.00
R186 On 02/11/2017	Bond Future		Buy	30	0.00
R186 On 02/11/2017	Bond Future		Buy	32	0.00
R186 On 02/11/2017	Bond Future		Sell	32	0.00
R186 On 02/11/2017	Bond Future		Buy	35	0.00
R186 On 02/11/2017	Bond Future		Sell	35	0.00
R186 On 02/11/2017	Bond Future		Buy	35	0.00
R186 On 02/11/2017	Bond Future		Sell	35	0.00
R186 On 02/11/2017	Bond Future		Sell	36	0.00
R186 On 02/11/2017	Bond Future		Buy	36	0.00
R186 On 02/11/2017	Bond Future		Sell	37	0.00
R186 On 02/11/2017	Bond Future		Buy	37	0.00
R186 On 02/11/2017	Bond Future		Buy	39	0.00
R186 On 02/11/2017	Bond Future		Sell	39	0.00
R186 On 02/11/2017	Bond Future		Buy	44	0.00
R186 On 02/11/2017	Bond Future		Sell	44	0.00
R186 On 02/11/2017	Bond Future		Buy	49	0.00
R186 On 02/11/2017	Bond Future		Sell	49	0.00
R186 On 02/11/2017	Bond Future		Buy	50	0.00
R186 On 02/11/2017	Bond Future		Sell	50	0.00
R186 On 02/11/2017	Bond Future		Buy	57	0.00
R186 On 02/11/2017	Bond Future		Sell	57	0.00
R186 On 02/11/2017	Bond Future		Buy	57	0.00
R186 On 02/11/2017	Bond Future		Sell	57	0.00
R186 On 02/11/2017	Bond Future		Sell	58	0.00
R186 On 02/11/2017	Bond Future		Buy	58	0.00
R186 On 02/11/2017	Bond Future		Sell	63	0.00
R186 On 02/11/2017	Bond Future		Buy	63	0.00

R186 On 02/11/2017	Bond Future	Sell	67	0.00
R186 On 02/11/2017	Bond Future	Buy	67	0.00
R186 On 02/11/2017	Bond Future	Sell	75	0.00
R186 On 02/11/2017	Bond Future	Buy	75	0.00
R186 On 02/11/2017	Bond Future	Buy	76	0.00
R186 On 02/11/2017	Bond Future	Sell	76	0.00
R186 On 02/11/2017	Bond Future	Sell	85	0.00
R186 On 02/11/2017	Bond Future	Buy	85	0.00
R186 On 02/11/2017	Bond Future	Sell	100	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Sell	100	0.00
R186 On 02/11/2017	Bond Future	Sell	150	0.00
R186 On 02/11/2017	Bond Future	Buy	150	0.00
R186 On 02/11/2017	Bond Future	Sell	160	0.00
R186 On 02/11/2017	Bond Future	Buy	160	0.00
R186 On 02/11/2017	Bond Future	Buy	165	0.00
R186 On 02/11/2017	Bond Future	Sell	165	0.00
R186 On 02/11/2017	Bond Future	Sell	200	0.00
R186 On 02/11/2017	Bond Future	Buy	200	0.00
R186 On 02/11/2017	Bond Future	Buy	227	0.00
R186 On 02/11/2017	Bond Future	Sell	227	0.00
R186 On 02/11/2017	Bond Future	Sell	240	0.00
R186 On 02/11/2017	Bond Future	Buy	240	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	301	0.00
R186 On 02/11/2017	Bond Future	Buy	301	0.00
R186 On 02/11/2017	Bond Future	Sell	680	0.00
R186 On 02/11/2017	Bond Future	Buy	680	0.00
R186 On 02/11/2017	Bond Future	Sell	1,008	0.00
R186 On 02/11/2017	Bond Future	Buy	1,008	0.00
R186 On 02/11/2017	Bond Future	Sell	2,000	0.00
R186 On 02/11/2017	Bond Future	Buy	2,000	0.00
R186 On 02/11/2017	Bond Future	Buy	2,000	0.00
R186 On 02/11/2017	Bond Future	Sell	2,000	0.00
R186 On 02/11/2017	Bond Future	Buy	2,150	0.00
R186 On 02/11/2017	Bond Future	Sell	2,150	0.00

R202 Bond Future

R202 On 02/11/2017	Bond Future	Sell	3	0.00
R202 On 02/11/2017	Bond Future	Buy	3	0.00
R202 On 02/11/2017	Bond Future	Sell	8	0.00
R202 On 02/11/2017	Bond Future	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R202 On 02/11/2017	Bond Future		Sell	20	0.00
R202 On 02/11/2017	Bond Future		Buy	20	0.00
R202 On 02/11/2017	Bond Future		Sell	90	0.00
R202 On 02/11/2017	Bond Future		Buy	90	0.00
R202 On 02/11/2017	Bond Future		Buy	121	0.00
R202 On 02/11/2017	Bond Future		Sell	121	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future		Buy	4	0.00
R023 On 02/11/2017	Bond Future		Sell	4	0.00
R023 On 02/11/2017	Bond Future		Buy	7	0.00
R023 On 02/11/2017	Bond Future		Sell	7	0.00
R023 On 02/11/2017	Bond Future		Buy	9	0.00
R023 On 02/11/2017	Bond Future		Sell	9	0.00
R023 On 02/11/2017	Bond Future		Buy	9	0.00
R023 On 02/11/2017	Bond Future		Sell	9	0.00
R023 On 02/11/2017	Bond Future		Buy	18	0.00
R023 On 02/11/2017	Bond Future		Sell	18	0.00
R023 On 02/11/2017	Bond Future		Buy	19	0.00
R023 On 02/11/2017	Bond Future		Sell	19	0.00
R023 On 02/11/2017	Bond Future		Buy	20	0.00
R023 On 02/11/2017	Bond Future		Sell	20	0.00
R023 On 02/11/2017	Bond Future		Buy	25	0.00
R023 On 02/11/2017	Bond Future		Sell	25	0.00
R023 On 02/11/2017	Bond Future		Buy	29	0.00
R023 On 02/11/2017	Bond Future		Sell	29	0.00
R023 On 02/11/2017	Bond Future		Buy	37	0.00
R023 On 02/11/2017	Bond Future		Sell	37	0.00
R023 On 02/11/2017	Bond Future		Buy	41	0.00
R023 On 02/11/2017	Bond Future		Sell	41	0.00
R023 On 02/11/2017	Bond Future		Buy	41	0.00
R023 On 02/11/2017	Bond Future		Sell	41	0.00
R023 On 02/11/2017	Bond Future		Buy	46	0.00
R023 On 02/11/2017	Bond Future		Sell	46	0.00
R023 On 02/11/2017	Bond Future		Buy	47	0.00
R023 On 02/11/2017	Bond Future		Sell	47	0.00
R023 On 02/11/2017	Bond Future		Buy	52	0.00
R023 On 02/11/2017	Bond Future		Sell	52	0.00
R023 On 02/11/2017	Bond Future		Buy	57	0.00
R023 On 02/11/2017	Bond Future		Sell	57	0.00
R023 On 02/11/2017	Bond Future		Buy	57	0.00
R023 On 02/11/2017	Bond Future		Sell	57	0.00

R023 On 02/11/2017	Bond Future	Buy	58	0.00
R023 On 02/11/2017	Bond Future	Sell	58	0.00
R023 On 02/11/2017	Bond Future	Buy	66	0.00
R023 On 02/11/2017	Bond Future	Sell	66	0.00
R023 On 02/11/2017	Bond Future	Buy	67	0.00
R023 On 02/11/2017	Bond Future	Sell	67	0.00
R023 On 02/11/2017	Bond Future	Buy	91	0.00
R023 On 02/11/2017	Bond Future	Sell	91	0.00
R023 On 02/11/2017	Bond Future	Buy	99	0.00
R023 On 02/11/2017	Bond Future	Sell	99	0.00
R023 On 02/11/2017	Bond Future	Buy	269	0.00
R023 On 02/11/2017	Bond Future	Sell	269	0.00
R023 On 02/11/2017	Bond Future	Sell	472	0.00
R023 On 02/11/2017	Bond Future	Buy	472	0.00
R023 On 02/11/2017	Bond Future	Buy	800	0.00
R023 On 02/11/2017	Bond Future	Sell	800	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	165	0.00
2030 On 02/11/2017	Bond Future	Buy	165	0.00
2030 On 02/11/2017	Bond Future	Sell	307	0.00
2030 On 02/11/2017	Bond Future	Buy	307	0.00
2030 On 02/11/2017	Bond Future	Sell	472	0.00
2030 On 02/11/2017	Bond Future	Buy	472	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future	Sell	34	0.00
2032 On 02/11/2017	Bond Future	Buy	34	0.00
2032 On 02/11/2017	Bond Future	Sell	200	0.00
2032 On 02/11/2017	Bond Future	Buy	200	0.00
2032 On 02/11/2017	Bond Future	Sell	234	0.00
2032 On 02/11/2017	Bond Future	Buy	234	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Sell	18	0.00
R035 On 02/11/2017	Bond Future	Buy	18	0.00
R035 On 02/11/2017	Bond Future	Buy	464	0.00
R035 On 02/11/2017	Bond Future	Sell	464	0.00
R035 On 02/11/2017	Bond Future	Sell	482	0.00
R035 On 02/11/2017	Bond Future	Buy	482	0.00
R035 On 02/11/2017	Bond Future	Buy	1,600	0.00
R035 On 02/11/2017	Bond Future	Sell	1,600	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Sell	67	0.00
2037 On 02/11/2017	Bond Future	Buy	67	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/11/2017			Sell	182	0.00
2037 On 02/11/2017			Buy	182	0.00
2037 On 02/11/2017			Sell	249	0.00
2037 On 02/11/2017			Buy	249	0.00
R2040 Bond Future					
2040 On 02/11/2017			Buy	230	0.00
2040 On 02/11/2017			Sell	230	0.00
2040 On 02/11/2017			Buy	230	0.00
2040 On 02/11/2017			Sell	230	0.00
R2044 Bond Future					
2044 On 02/11/2017			Buy	10	0.00
2044 On 02/11/2017			Sell	10	0.00
2044 On 02/11/2017			Buy	10	0.00
2044 On 02/11/2017			Sell	10	0.00
R209 Bond Future					
R209 On 02/11/2017			Buy	97	0.00
R209 On 02/11/2017			Sell	97	0.00
R209 On 02/11/2017			Sell	101	0.00
R209 On 02/11/2017			Buy	101	0.00
R212 Bond Future					
R212 On 02/11/2017			Buy	1	0.00
R212 On 02/11/2017			Sell	1	0.00
R212 On 02/11/2017			Buy	2	0.00
R212 On 02/11/2017			Sell	2	0.00
R212 On 02/11/2017			Buy	3	0.00
R212 On 02/11/2017			Sell	3	0.00
R212 On 02/11/2017			Buy	4	0.00
R212 On 02/11/2017			Sell	4	0.00
R212 On 02/11/2017			Buy	5	0.00
R212 On 02/11/2017			Sell	5	0.00
R212 On 02/11/2017			Buy	7	0.00
R212 On 02/11/2017			Sell	7	0.00
R212 On 02/11/2017			Buy	8	0.00
R212 On 02/11/2017			Sell	8	0.00
R212 On 02/11/2017			Buy	8	0.00
R212 On 02/11/2017			Sell	8	0.00
R212 On 02/11/2017			Buy	10	0.00

