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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/11/2017

TO DATE : 01/11/2017

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

ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	2	0.00
ALBI On 02/11/2017	Index Future		Buy	2	0.00

ALBI On 01/02/2018	Index Future	Buy	2	0.00
ALBI On 01/02/2018	Index Future	Sell	2	0.00
ALBI On 02/11/2017	Index Future	Buy	47	0.00
ALBI On 02/11/2017	Index Future	Sell	47	0.00
ALBI On 02/11/2017	Index Future	Sell	47	0.00
ALBI On 02/11/2017	Index Future	Buy	47	0.00

Govi Total Return Index

GOVI On 02/11/2017	GOVI	Sell	37	0.00
GOVI On 02/11/2017	GOVI	Buy	37	0.00
GOVI On 01/02/2018	GOVI	Buy	37	0.00
GOVI On 01/02/2018	GOVI	Sell	37	0.00

I2033 Bond Future

2033 On 02/11/2017	Bond Future	Sell	4,773	0.00
2033 On 02/11/2017	Bond Future	Buy	4,773	0.00
2033 On 01/02/2018	Bond Future	Buy	4,773	0.00
2033 On 01/02/2018	Bond Future	Sell	4,773	0.00

I2038 Bond Future

2038 On 01/02/2018	Bond Future	Buy	21	0.00
2038 On 01/02/2018	Bond Future	Sell	21	0.00
2038 On 01/02/2018	Bond Future	Sell	21	0.00
2038 On 01/02/2018	Bond Future	Buy	21	0.00
2038 On 02/11/2017	Bond Future	Sell	10,730	0.00
2038 On 02/11/2017	Bond Future	Buy	10,730	0.00
2038 On 01/02/2018	Bond Future	Buy	10,730	0.00
2038 On 01/02/2018	Bond Future	Sell	10,730	0.00

I2046 Bond Future

2046 On 01/02/2018	Bond Future	Sell	20	0.00
2046 On 01/02/2018	Bond Future	Buy	20	0.00
2046 On 01/02/2018	Bond Future	Sell	20	0.00
2046 On 01/02/2018	Bond Future	Buy	20	0.00
2046 On 02/11/2017	Bond Future	Buy	1,000	0.00
2046 On 02/11/2017	Bond Future	Sell	1,000	0.00
2046 On 01/02/2018	Bond Future	Buy	1,000	0.00
2046 On 01/02/2018	Bond Future	Sell	1,000	0.00
2046 On 02/11/2017	Bond Future	Buy	10,088	0.00
2046 On 02/11/2017	Bond Future	Sell	10,088	0.00
2046 On 01/02/2018	Bond Future	Buy	10,088	0.00
2046 On 01/02/2018	Bond Future	Sell	10,088	0.00

I2050 Bond Future

2050 On 01/02/2018	Bond Future	Buy	28	0.00
2050 On 01/02/2018	Bond Future	Sell	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 01/02/2018	Bond Future		Sell	28	0.00
2050 On 01/02/2018	Bond Future		Buy	28	0.00
2050 On 02/11/2017	Bond Future		Sell	13,791	0.00
2050 On 02/11/2017	Bond Future		Buy	13,791	0.00
2050 On 01/02/2018	Bond Future		Buy	13,791	0.00
2050 On 01/02/2018	Bond Future		Sell	13,791	0.00

New Inflation Linked Index

IGOV On 02/11/2017	Index Future		Sell	23	0.00
IGOV On 02/11/2017	Index Future		Buy	23	0.00
IGOV On 02/11/2017	Index Future		Buy	23	0.00
IGOV On 02/11/2017	Index Future		Sell	23	0.00
IGOV On 01/02/2018	Index Future		Sell	23	0.00
IGOV On 01/02/2018	Index Future		Buy	23	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future		Buy	32	0.00
R186 On 02/11/2017	Bond Future		Sell	32	0.00
R186 On 01/02/2018	Bond Future		Sell	32	0.00
R186 On 01/02/2018	Bond Future		Buy	32	0.00
R186 On 02/11/2017	Bond Future		Buy	48	0.00
R186 On 02/11/2017	Bond Future		Sell	48	0.00
R186 On 01/02/2018	Bond Future		Sell	48	0.00
R186 On 01/02/2018	Bond Future		Buy	48	0.00
R186 On 02/11/2017	Bond Future		Buy	155	0.00
R186 On 02/11/2017	Bond Future		Sell	155	0.00
R186 On 01/02/2018	Bond Future		Sell	155	0.00
R186 On 01/02/2018	Bond Future		Buy	155	0.00
R186 On 02/11/2017	Bond Future		Buy	545	0.00
R186 On 02/11/2017	Bond Future		Sell	545	0.00
R186 On 01/02/2018	Bond Future		Sell	545	0.00
R186 On 01/02/2018	Bond Future		Buy	545	0.00
R186 On 02/11/2017	Bond Future		Buy	1,190	0.00
R186 On 02/11/2017	Bond Future		Sell	1,190	0.00
R186 On 01/02/2018	Bond Future		Sell	1,190	0.00
R186 On 01/02/2018	Bond Future		Buy	1,190	0.00
R186 On 02/11/2017	Bond Future		Sell	1,970	0.00
R186 On 02/11/2017	Bond Future		Buy	1,970	0.00
R186 On 01/02/2018	Bond Future		Buy	1,970	0.00
R186 On 01/02/2018	Bond Future		Sell	1,970	0.00

R202 Bond Future

R202 On 01/02/2018	Bond Future	Sell	10	0.00
R202 On 01/02/2018	Bond Future	Buy	10	0.00
R202 On 02/11/2017	Bond Future	Buy	25	0.00
R202 On 02/11/2017	Bond Future	Sell	25	0.00
R202 On 01/02/2018	Bond Future	Sell	27	0.00
R202 On 01/02/2018	Bond Future	Buy	27	0.00
R202 On 01/02/2018	Bond Future	Sell	27	0.00
R202 On 01/02/2018	Bond Future	Buy	27	0.00
R202 On 01/02/2018	Bond Future	Sell	185	0.00
R202 On 01/02/2018	Bond Future	Buy	185	0.00
R202 On 02/11/2017	Bond Future	Buy	190	0.00
R202 On 02/11/2017	Bond Future	Sell	190	0.00
R202 On 01/02/2018	Bond Future	Buy	195	0.00
R202 On 01/02/2018	Bond Future	Sell	195	0.00
R202 On 02/11/2017	Bond Future	Buy	215	0.00
R202 On 02/11/2017	Bond Future	Sell	215	0.00
R202 On 02/11/2017	Bond Future	Sell	12,970	0.00
R202 On 02/11/2017	Bond Future	Buy	12,970	0.00
R202 On 01/02/2018	Bond Future	Buy	12,970	0.00
R202 On 01/02/2018	Bond Future	Sell	12,970	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	1	0.00
R023 On 02/11/2017	Bond Future	Buy	1	0.00
R023 On 02/11/2017	Bond Future	Buy	1	0.00
R023 On 02/11/2017	Bond Future	Sell	1	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Buy	4	0.00
2030 On 02/11/2017	Bond Future	Sell	4	0.00
2030 On 01/02/2018	Bond Future	Sell	4	0.00
2030 On 01/02/2018	Bond Future	Buy	4	0.00
2030 On 02/11/2017	Bond Future	Sell	5	0.00
2030 On 02/11/2017	Bond Future	Buy	5	0.00
2030 On 01/02/2018	Bond Future	Buy	5	0.00
2030 On 01/02/2018	Bond Future	Sell	5	0.00
2030 On 02/11/2017	Bond Future	Buy	9	0.00
2030 On 02/11/2017	Bond Future	Sell	9	0.00
2030 On 01/02/2018	Bond Future	Sell	9	0.00
2030 On 01/02/2018	Bond Future	Buy	9	0.00
2030 On 02/11/2017	Bond Future	Buy	12	0.00
2030 On 02/11/2017	Bond Future	Sell	12	0.00
2030 On 02/11/2017	Bond Future	Buy	21	0.00
2030 On 02/11/2017	Bond Future	Sell	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 01/02/2018	Bond Future		Sell	21	0.00
2030 On 01/02/2018	Bond Future		Buy	21	0.00
2030 On 02/11/2017	Bond Future		Buy	35	0.00
2030 On 02/11/2017	Bond Future		Sell	35	0.00
2030 On 01/02/2018	Bond Future		Sell	35	0.00
2030 On 01/02/2018	Bond Future		Buy	35	0.00
2030 On 02/11/2017	Bond Future		Buy	40	0.00
2030 On 02/11/2017	Bond Future		Sell	40	0.00
2030 On 02/11/2017	Bond Future		Sell	52	0.00
2030 On 02/11/2017	Bond Future		Buy	52	0.00
2030 On 02/11/2017	Bond Future		Buy	84	0.00
2030 On 02/11/2017	Bond Future		Sell	84	0.00
2030 On 01/02/2018	Bond Future		Sell	84	0.00
2030 On 01/02/2018	Bond Future		Buy	84	0.00
2030 On 01/02/2018	Bond Future		Sell	1,400	0.00
2030 On 01/02/2018	Bond Future		Buy	1,400	0.00
2030 On 02/11/2017	Bond Future		Buy	1,500	0.00
2030 On 02/11/2017	Bond Future		Sell	1,500	0.00
2030 On 01/02/2018	Bond Future		Sell	1,558	0.00
2030 On 01/02/2018	Bond Future		Buy	1,558	0.00
2030 On 02/11/2017	Bond Future		Sell	1,658	0.00
2030 On 02/11/2017	Bond Future		Buy	1,658	0.00
R2032 Bond Future					
2032 On 02/11/2017	Bond Future		Buy	6	0.00
2032 On 02/11/2017	Bond Future		Sell	6	0.00
2032 On 02/11/2017	Bond Future		Buy	6	0.00
2032 On 02/11/2017	Bond Future		Sell	6	0.00
2032 On 01/02/2018	Bond Future		Sell	9	0.00
2032 On 01/02/2018	Bond Future		Buy	9	0.00
2032 On 01/02/2018	Bond Future		Sell	12	0.00
2032 On 01/02/2018	Bond Future		Buy	12	0.00
2032 On 02/11/2017	Bond Future		Buy	15	0.00
2032 On 02/11/2017	Bond Future		Sell	15	0.00
2032 On 01/02/2018	Bond Future		Sell	15	0.00
2032 On 01/02/2018	Bond Future		Buy	15	0.00
2032 On 02/11/2017	Bond Future		Buy	16	0.00
2032 On 02/11/2017	Bond Future		Sell	16	0.00
2032 On 01/02/2018	Bond Future		Sell	16	0.00
2032 On 01/02/2018	Bond Future		Buy	16	0.00
2032 On 02/11/2017	Bond Future		Buy	18	0.00
2032 On 02/11/2017	Bond Future		Sell	18	0.00

2032 On 01/02/2018	Bond Future	Sell	18	0.00
2032 On 01/02/2018	Bond Future	Buy	18	0.00
2032 On 02/11/2017	Bond Future	Buy	24	0.00
2032 On 02/11/2017	Bond Future	Sell	24	0.00
2032 On 01/02/2018	Bond Future	Sell	24	0.00
2032 On 01/02/2018	Bond Future	Buy	24	0.00
2032 On 02/11/2017	Bond Future	Buy	42	0.00
2032 On 02/11/2017	Bond Future	Sell	42	0.00
2032 On 01/02/2018	Bond Future	Sell	42	0.00
2032 On 01/02/2018	Bond Future	Buy	42	0.00
2032 On 02/11/2017	Bond Future	Buy	46	0.00
2032 On 02/11/2017	Bond Future	Sell	46	0.00
2032 On 01/02/2018	Bond Future	Sell	46	0.00
2032 On 01/02/2018	Bond Future	Buy	46	0.00
2032 On 02/11/2017	Bond Future	Buy	68	0.00
2032 On 02/11/2017	Bond Future	Sell	68	0.00
2032 On 01/02/2018	Bond Future	Sell	68	0.00
2032 On 01/02/2018	Bond Future	Buy	68	0.00
2032 On 02/11/2017	Bond Future	Sell	74	0.00
2032 On 02/11/2017	Bond Future	Buy	74	0.00
2032 On 02/11/2017	Bond Future	Buy	78	0.00
2032 On 02/11/2017	Bond Future	Sell	78	0.00
2032 On 01/02/2018	Bond Future	Sell	78	0.00
2032 On 01/02/2018	Bond Future	Buy	78	0.00
2032 On 01/02/2018	Bond Future	Sell	80	0.00
2032 On 01/02/2018	Bond Future	Buy	80	0.00
2032 On 02/11/2017	Bond Future	Buy	84	0.00
2032 On 02/11/2017	Bond Future	Sell	84	0.00
2032 On 02/11/2017	Bond Future	Buy	155	0.00
2032 On 02/11/2017	Bond Future	Sell	155	0.00
2032 On 01/02/2018	Bond Future	Sell	155	0.00
2032 On 01/02/2018	Bond Future	Buy	155	0.00
2032 On 02/11/2017	Bond Future	Buy	229	0.00
2032 On 02/11/2017	Bond Future	Sell	229	0.00
2032 On 01/02/2018	Bond Future	Sell	229	0.00
2032 On 01/02/2018	Bond Future	Buy	229	0.00
2032 On 02/11/2017	Bond Future	Buy	353	0.00
2032 On 02/11/2017	Bond Future	Sell	353	0.00
2032 On 01/02/2018	Bond Future	Sell	450	0.00
2032 On 01/02/2018	Bond Future	Buy	450	0.00
2032 On 02/11/2017	Bond Future	Sell	1,066	0.00
2032 On 02/11/2017	Bond Future	Buy	1,066	0.00
2032 On 01/02/2018	Bond Future	Buy	1,082	0.00
2032 On 01/02/2018	Bond Future	Sell	1,082	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/11/2017	Bond Future		Sell	1,000	0.00
R035 On 02/11/2017	Bond Future		Buy	1,000	0.00
R2037 Bond Future					
2037 On 02/11/2017	Bond Future		Buy	41	0.00
2037 On 02/11/2017	Bond Future		Sell	41	0.00
2037 On 01/02/2018	Bond Future		Sell	42	0.00
2037 On 01/02/2018	Bond Future		Buy	42	0.00
2037 On 02/11/2017	Bond Future		Buy	46	0.00
2037 On 02/11/2017	Bond Future		Sell	46	0.00
2037 On 02/11/2017	Bond Future		Buy	47	0.00
2037 On 02/11/2017	Bond Future		Sell	47	0.00
2037 On 01/02/2018	Bond Future		Sell	47	0.00
2037 On 01/02/2018	Bond Future		Buy	47	0.00
2037 On 01/02/2018	Bond Future		Sell	48	0.00
2037 On 01/02/2018	Bond Future		Buy	48	0.00
2037 On 02/11/2017	Bond Future		Buy	57	0.00
2037 On 02/11/2017	Bond Future		Sell	57	0.00
2037 On 01/02/2018	Bond Future		Sell	59	0.00
2037 On 01/02/2018	Bond Future		Buy	59	0.00
2037 On 02/11/2017	Bond Future		Buy	256	0.00
2037 On 02/11/2017	Bond Future		Sell	256	0.00
2037 On 01/02/2018	Bond Future		Sell	264	0.00
2037 On 01/02/2018	Bond Future		Buy	264	0.00
2037 On 02/11/2017	Bond Future		Buy	576	0.00
2037 On 02/11/2017	Bond Future		Sell	576	0.00
2037 On 01/02/2018	Bond Future		Sell	593	0.00
2037 On 01/02/2018	Bond Future		Buy	593	0.00
2037 On 02/11/2017	Bond Future		Buy	1,023	0.00
2037 On 02/11/2017	Bond Future		Sell	1,023	0.00
2037 On 01/02/2018	Bond Future		Buy	1,053	0.00
2037 On 01/02/2018	Bond Future		Sell	1,053	0.00
R204 Bond Future					
R204 On 02/11/2017	Bond Future		Buy	3	0.00
R204 On 02/11/2017	Bond Future		Sell	3	0.00
R204 On 02/11/2017	Bond Future		Sell	3	0.00
R204 On 02/11/2017	Bond Future		Buy	3	0.00
R204 On 02/11/2017	Bond Future		Sell	350	0.00
R204 On 02/11/2017	Bond Future		Buy	350	0.00
R204 On 01/02/2018	Bond Future		Buy	350	0.00

R204 On 01/02/2018	Bond Future	Sell	350	0.00
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R2040 Bond Future

2040 On 01/02/2018	Bond Future	Buy	4	0.00
2040 On 01/02/2018	Bond Future	Sell	4	0.00
2040 On 01/02/2018	Bond Future	Sell	4	0.00
2040 On 01/02/2018	Bond Future	Buy	4	0.00
2040 On 01/02/2018	Bond Future	Sell	96	0.00
2040 On 01/02/2018	Bond Future	Buy	96	0.00
2040 On 01/02/2018	Bond Future	Buy	96	0.00
2040 On 01/02/2018	Bond Future	Sell	96	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Buy	240	0.00
R208 On 02/11/2017	Bond Future	Sell	240	0.00
R208 On 01/02/2018	Bond Future	Sell	240	0.00
R208 On 01/02/2018	Bond Future	Buy	240	0.00
R208 On 02/11/2017	Bond Future	Buy	260	0.00
R208 On 02/11/2017	Bond Future	Sell	260	0.00
R208 On 01/02/2018	Bond Future	Sell	260	0.00
R208 On 01/02/2018	Bond Future	Buy	260	0.00
R208 On 02/11/2017	Bond Future	Buy	900	0.00
R208 On 02/11/2017	Bond Future	Sell	900	0.00
R208 On 01/02/2018	Bond Future	Sell	900	0.00
R208 On 01/02/2018	Bond Future	Buy	900	0.00
R208 On 02/11/2017	Bond Future	Sell	1,400	0.00
R208 On 02/11/2017	Bond Future	Buy	1,400	0.00
R208 On 01/02/2018	Bond Future	Buy	1,400	0.00
R208 On 01/02/2018	Bond Future	Sell	1,400	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Buy	6	0.00
R209 On 02/11/2017	Bond Future	Sell	6	0.00
R209 On 02/11/2017	Bond Future	Buy	6	0.00
R209 On 02/11/2017	Bond Future	Sell	6	0.00
R209 On 01/02/2018	Bond Future	Sell	6	0.00
R209 On 01/02/2018	Bond Future	Buy	6	0.00
R209 On 01/02/2018	Bond Future	Sell	6	0.00
R209 On 01/02/2018	Bond Future	Buy	6	0.00
R209 On 01/02/2018	Bond Future	Buy	7	0.00
R209 On 01/02/2018	Bond Future	Sell	7	0.00
R209 On 02/11/2017	Bond Future	Buy	8	0.00
R209 On 02/11/2017	Bond Future	Sell	8	0.00
R209 On 01/02/2018	Bond Future	Sell	8	0.00
R209 On 01/02/2018	Bond Future	Buy	8	0.00
R209 On 02/11/2017	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017	Bond Future		Sell	22	0.00
R209 On 02/11/2017	Bond Future		Buy	22	0.00
R209 On 02/11/2017	Bond Future		Sell	22	0.00
R209 On 01/02/2018	Bond Future		Sell	22	0.00
R209 On 01/02/2018	Bond Future		Buy	22	0.00
R209 On 01/02/2018	Bond Future		Sell	22	0.00
R209 On 01/02/2018	Bond Future		Buy	22	0.00
R209 On 02/11/2017	Bond Future		Sell	37	0.00
R209 On 02/11/2017	Bond Future		Buy	37	0.00
R209 On 01/02/2018	Bond Future		Buy	37	0.00
R209 On 01/02/2018	Bond Future		Sell	37	0.00
R209 On 01/02/2018	Bond Future		Buy	39	0.00
R209 On 01/02/2018	Bond Future		Sell	39	0.00
R209 On 01/02/2018	Bond Future		Buy	46	0.00
R209 On 01/02/2018	Bond Future		Sell	46	0.00
R209 On 02/11/2017	Bond Future		Buy	112	0.00
R209 On 02/11/2017	Bond Future		Sell	112	0.00
R209 On 01/02/2018	Bond Future		Sell	112	0.00
R209 On 01/02/2018	Bond Future		Buy	112	0.00
R209 On 02/11/2017	Bond Future		Sell	219	0.00
R209 On 02/11/2017	Bond Future		Buy	219	0.00
R209 On 01/02/2018	Bond Future		Buy	219	0.00
R209 On 01/02/2018	Bond Future		Sell	219	0.00
R209 On 02/11/2017	Bond Future		Sell	256	0.00
R209 On 02/11/2017	Bond Future		Buy	256	0.00
R209 On 01/02/2018	Bond Future		Buy	256	0.00
R209 On 01/02/2018	Bond Future		Sell	256	0.00
R209 On 02/11/2017	Bond Future		Buy	274	0.00
R209 On 02/11/2017	Bond Future		Sell	274	0.00
R209 On 01/02/2018	Bond Future		Sell	274	0.00
R209 On 01/02/2018	Bond Future		Buy	274	0.00
R209 On 02/11/2017	Bond Future		Sell	450	0.00
R209 On 02/11/2017	Bond Future		Buy	450	0.00
R209 On 01/02/2018	Bond Future		Buy	450	0.00
R209 On 01/02/2018	Bond Future		Sell	450	0.00
R209 On 02/11/2017	Bond Future		Sell	481	0.00
R209 On 02/11/2017	Bond Future		Buy	481	0.00
R209 On 01/02/2018	Bond Future		Buy	481	0.00
R209 On 01/02/2018	Bond Future		Sell	481	0.00
R209 On 02/11/2017	Bond Future		Buy	1,150	0.00
R209 On 02/11/2017	Bond Future		Sell	1,150	0.00
R209 On 01/02/2018	Bond Future		Sell	1,150	0.00

