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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/01/2017

TO DATE : 04/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 02/02/2017			Bond Future		
			Sell	9	0.00
2033 On 02/02/2017			Bond Future		
			Buy	9	0.00
2033 On 02/02/2017			Bond Future		
			Sell	15	0.00
2033 On 02/02/2017			Bond Future		
			Buy	15	0.00
2033 On 02/02/2017			Bond Future		
			Sell	33	0.00
2033 On 02/02/2017			Bond Future		
			Buy	33	0.00
I2050 Bond Future					
2050 On 02/02/2017			Bond Future		
			Sell	3	0.00
2050 On 02/02/2017			Bond Future		
			Buy	3	0.00
2050 On 02/02/2017			Bond Future		
			Sell	17	0.00
2050 On 02/02/2017			Bond Future		
			Buy	17	0.00
2050 On 02/02/2017			Bond Future		
			Sell	32	0.00
2050 On 02/02/2017			Bond Future		
			Buy	32	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future	Buy	6	0.00
R186 On 02/02/2017	Bond Future	Sell	6	0.00
R186 On 02/02/2017	Bond Future	Buy	12	0.00
R186 On 02/02/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Buy	32	0.00
R186 On 02/02/2017	Bond Future	Sell	32	0.00
R186 On 02/02/2017	Bond Future	Buy	47	0.00
R186 On 02/02/2017	Bond Future	Sell	47	0.00
R186 On 02/02/2017	Bond Future	Buy	48	0.00
R186 On 02/02/2017	Bond Future	Sell	48	0.00
R186 On 02/02/2017	Bond Future	Buy	58	0.00
R186 On 02/02/2017	Bond Future	Sell	58	0.00
R186 On 02/02/2017	Bond Future	Buy	66	0.00
R186 On 02/02/2017	Bond Future	Sell	66	0.00
R186 On 02/02/2017	Bond Future	Buy	114	0.00
R186 On 02/02/2017	Bond Future	Sell	114	0.00
R186 On 02/02/2017	Bond Future	Buy	117	0.00
R186 On 02/02/2017	Bond Future	Sell	117	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Sell	1	0.00
R202 On 02/02/2017	Bond Future	Buy	1	0.00
R202 On 02/02/2017	Bond Future	Sell	59	0.00
R202 On 02/02/2017	Bond Future	Buy	59	0.00

R203 Bond Future

R023 On 02/02/2017	Bond Future	Buy	12	0.00
R023 On 02/02/2017	Bond Future	Sell	12	0.00
R023 On 02/02/2017	Bond Future	Buy	20	0.00
R023 On 02/02/2017	Bond Future	Sell	20	0.00
R023 On 02/02/2017	Bond Future	Buy	32	0.00
R023 On 02/02/2017	Bond Future	Sell	32	0.00
R023 On 02/02/2017	Bond Future	Buy	40	0.00
R023 On 02/02/2017	Bond Future	Sell	40	0.00
R023 On 02/02/2017	Bond Future	Buy	190	0.00
R023 On 02/02/2017	Bond Future	Sell	190	0.00
R023 On 02/02/2017	Bond Future	Buy	331	0.00
R023 On 02/02/2017	Bond Future	Sell	331	0.00
R023 On 02/02/2017	Bond Future	Buy	625	0.00
R023 On 02/02/2017	Bond Future	Sell	625	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 02/02/2017	Bond Future		Sell	14	0.00
2030 On 02/02/2017	Bond Future		Buy	14	0.00
2030 On 02/02/2017	Bond Future		Buy	14	0.00
2030 On 02/02/2017	Bond Future		Sell	14	0.00
R2035 Bond Future					
R035 On 02/02/2017	Bond Future		Buy	25	0.00
R035 On 02/02/2017	Bond Future		Sell	25	0.00
R035 On 02/02/2017	Bond Future		Buy	26	0.00
R035 On 02/02/2017	Bond Future		Sell	26	0.00
R035 On 02/02/2017	Bond Future		Sell	51	0.00
R035 On 02/02/2017	Bond Future		Buy	51	0.00
R2037 Bond Future					
2037 On 02/02/2017	Bond Future		Buy	40	0.00
2037 On 02/02/2017	Bond Future		Sell	40	0.00
2037 On 02/02/2017	Bond Future		Buy	40	0.00
2037 On 02/02/2017	Bond Future		Sell	40	0.00
R209 Bond Future					
R209 On 02/02/2017	Bond Future		Buy	17	0.00
R209 On 02/02/2017	Bond Future		Sell	17	0.00
R209 On 02/02/2017	Bond Future		Sell	23	0.00
R209 On 02/02/2017	Bond Future		Buy	23	0.00
R210 Bond Future					
R210 On 02/02/2017	Bond Future		Buy	1	0.00
R210 On 02/02/2017	Bond Future		Sell	1	0.00
R210 On 02/02/2017	Bond Future		Sell	31	0.00
R210 On 02/02/2017	Bond Future		Buy	31	0.00
R210 On 02/02/2017	Bond Future		Buy	74	0.00
R210 On 02/02/2017	Bond Future		Sell	74	0.00
R210 On 02/02/2017	Bond Future		Buy	75	0.00
R210 On 02/02/2017	Bond Future		Sell	75	0.00
Grand Total for Daily Detailed Turnover:				3,350	0.00