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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/02/2017

TO DATE : 20/02/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 04/05/2017	Bond Future		Sell	3	0.00
R186 On 04/05/2017	Bond Future		Buy	3	0.00
R186 On 04/05/2017	Bond Future		Sell	3	0.00
R186 On 04/05/2017	Bond Future		Buy	3	0.00
R186 On 04/05/2017	Bond Future		Sell	10	0.00
R186 On 04/05/2017	Bond Future		Buy	10	0.00
R186 On 04/05/2017	Bond Future		Sell	23	0.00
R186 On 04/05/2017	Bond Future		Buy	23	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 04/05/2017	Bond Future		Sell	111	0.00
R186 On 04/05/2017	Bond Future		Buy	111	0.00
R186 On 04/05/2017	Bond Future		Buy	140	0.00
R186 On 04/05/2017	Bond Future		Sell	140	0.00

R186 On 04/05/2017	Bond Future	Sell	750	0.00
R186 On 04/05/2017	Bond Future	Buy	750	0.00

R2023 Bond Future

R023 On 04/05/2017	Bond Future	Sell	12	0.00
R023 On 04/05/2017	Bond Future	Buy	12	0.00
R023 On 04/05/2017	Bond Future	Sell	20	0.00
R023 On 04/05/2017	Bond Future	Buy	20	0.00
R023 On 04/05/2017	Bond Future	Sell	32	0.00
R023 On 04/05/2017	Bond Future	Buy	32	0.00
R023 On 04/05/2017	Bond Future	Sell	1,000	0.00
R023 On 04/05/2017	Bond Future	Buy	1,000	0.00

R203 Bond Future

R203 On 04/05/2017	Bond Future	Buy	1	0.00
R203 On 04/05/2017	Bond Future	Sell	1	0.00
R203 On 04/05/2017	Bond Future	Sell	1	0.00
R203 On 04/05/2017	Bond Future	Buy	1	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	2	0.00
2037 On 04/05/2017	Bond Future	Buy	2	0.00
2037 On 04/05/2017	Bond Future	Sell	2	0.00
2037 On 04/05/2017	Bond Future	Buy	2	0.00
2037 On 04/05/2017	Bond Future	Sell	7	0.00
2037 On 04/05/2017	Bond Future	Buy	7	0.00
2037 On 04/05/2017	Bond Future	Sell	13	0.00
2037 On 04/05/2017	Bond Future	Buy	13	0.00
2037 On 04/05/2017	Bond Future	Sell	15	0.00
2037 On 04/05/2017	Bond Future	Buy	15	0.00
2037 On 04/05/2017	Bond Future	Sell	18	0.00
2037 On 04/05/2017	Bond Future	Buy	18	0.00
2037 On 04/05/2017	Bond Future	Buy	20	0.00
2037 On 04/05/2017	Bond Future	Sell	20	0.00
2037 On 04/05/2017	Bond Future	Sell	22	0.00
2037 On 04/05/2017	Bond Future	Buy	22	0.00
2037 On 04/05/2017	Bond Future	Sell	23	0.00
2037 On 04/05/2017	Bond Future	Buy	23	0.00
2037 On 04/05/2017	Bond Future	Sell	24	0.00
2037 On 04/05/2017	Bond Future	Buy	24	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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2037 On 04/05/2017	Bond Future		Sell	38	0.00
2037 On 04/05/2017	Bond Future		Buy	38	0.00
2037 On 04/05/2017	Bond Future		Sell	60	0.00
2037 On 04/05/2017	Bond Future		Buy	60	0.00
2037 On 04/05/2017	Bond Future		Sell	63	0.00
2037 On 04/05/2017	Bond Future		Buy	63	0.00
2037 On 04/05/2017	Bond Future		Sell	83	0.00
2037 On 04/05/2017	Bond Future		Buy	83	0.00
2037 On 04/05/2017	Bond Future		Sell	185	0.00
2037 On 04/05/2017	Bond Future		Buy	185	0.00
2037 On 04/05/2017	Bond Future		Sell	578	0.00
2037 On 04/05/2017	Bond Future		Buy	578	0.00

R208 Bond Futures

R208 On 04/05/2017	Bond Future		Sell	5	0.00
R208 On 04/05/2017	Bond Future		Buy	5	0.00
R208 On 04/05/2017	Bond Future		Sell	12	0.00
R208 On 04/05/2017	Bond Future		Buy	12	0.00
R208 On 04/05/2017	Bond Future		Sell	17	0.00
R208 On 04/05/2017	Bond Future		Buy	17	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future		Sell	12	0.00
R209 On 04/05/2017	Bond Future		Buy	12	0.00
R209 On 04/05/2017	Bond Future		Sell	19	0.00
R209 On 04/05/2017	Bond Future		Buy	19	0.00
R209 On 04/05/2017	Bond Future		Sell	25	0.00
R209 On 04/05/2017	Bond Future		Buy	25	0.00
R209 On 04/05/2017	Bond Future		Sell	42	0.00
R209 On 04/05/2017	Bond Future		Buy	42	0.00
R209 On 04/05/2017	Bond Future		Sell	43	0.00
R209 On 04/05/2017	Bond Future		Buy	43	0.00
R209 On 04/05/2017	Bond Future		Sell	56	0.00
R209 On 04/05/2017	Bond Future		Buy	56	0.00
R209 On 04/05/2017	Bond Future		Sell	78	0.00
R209 On 04/05/2017	Bond Future		Buy	78	0.00
R209 On 04/05/2017	Bond Future		Buy	85	0.00
R209 On 04/05/2017	Bond Future		Sell	85	0.00
R209 On 04/05/2017	Bond Future		Sell	146	0.00
R209 On 04/05/2017	Bond Future		Buy	146	0.00
R209 On 04/05/2017	Bond Future		Sell	202	0.00

R209 On 04/05/2017	Bond Future	Buy	202	0.00
R209 On 04/05/2017	Bond Future	Sell	500	0.00
R209 On 04/05/2017	Bond Future	Buy	500	0.00

R213 Bond Future

R213 On 04/05/2017	Bond Future	Buy	20	0.00
R213 On 04/05/2017	Bond Future	Sell	20	0.00
R213 On 04/05/2017	Bond Future	Sell	20	0.00
R213 On 04/05/2017	Bond Future	Buy	20	0.00
R213 On 04/05/2017	Bond Future	Buy	500	0.00
R213 On 04/05/2017	Bond Future	Sell	500	0.00

R214 Bond Future

R214 On 04/05/2017	Bond Future	Sell	500	0.00
R214 On 04/05/2017	Bond Future	Buy	500	0.00

Grand Total for Daily Detailed Turnover:

5,569 0.00