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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/02/2017

TO DATE : 23/02/2017

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

R186 On 04/05/2017	Bond Future		Buy	10	0.00
R186 On 04/05/2017	Bond Future		Sell	10	0.00
R186 On 04/05/2017	Bond Future		Buy	11	0.00
R186 On 04/05/2017	Bond Future		Sell	11	0.00
R186 On 04/05/2017	Bond Future		Buy	12	0.00
R186 On 04/05/2017	Bond Future		Sell	12	0.00
R186 On 04/05/2017	Bond Future		Buy	14	0.00
R186 On 04/05/2017	Bond Future		Sell	14	0.00
R186 On 04/05/2017	Bond Future		Buy	63	0.00
R186 On 04/05/2017	Bond Future		Sell	63	0.00
R186 On 04/05/2017	Bond Future		Buy	90	0.00
R186 On 04/05/2017	Bond Future		Sell	90	0.00
R186 On 04/05/2017	Bond Future		Buy	90	0.00
R186 On 04/05/2017	Bond Future		Sell	90	0.00

R186 On 04/05/2017	Bond Future	Buy	90	0.00
R186 On 04/05/2017	Bond Future	Sell	90	0.00
R186 On 04/05/2017	Bond Future	Sell	90	0.00
R186 On 04/05/2017	Bond Future	Buy	90	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	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	Buy	505	0.00
R186 On 04/05/2017	Bond Future	Sell	505	0.00
R186 On 04/05/2017	Bond Future	Sell	755	0.00
R186 On 04/05/2017	Bond Future	Buy	755	0.00

R2023 Bond Future

R023 On 04/05/2017	Bond Future	Sell	1	0.00
R023 On 04/05/2017	Bond Future	Buy	1	0.00

R2035 Bond Future

R035 On 04/05/2017	Bond Future	Sell	6	0.00
R035 On 04/05/2017	Bond Future	Buy	6	0.00
R035 On 04/05/2017	Bond Future	Sell	10	0.00
R035 On 04/05/2017	Bond Future	Buy	10	0.00
R035 On 04/05/2017	Bond Future	Sell	16	0.00
R035 On 04/05/2017	Bond Future	Buy	16	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Sell	30	0.00
2037 On 04/05/2017	Bond Future	Buy	30	0.00
2037 On 04/05/2017	Bond Future	Sell	40	0.00
2037 On 04/05/2017	Bond Future	Buy	40	0.00
2037 On 04/05/2017	Bond Future	Buy	70	0.00
2037 On 04/05/2017	Bond Future	Sell	70	0.00

R2040 Bond Future

2040 On 04/05/2017	Bond Future	Buy	60	0.00
2040 On 04/05/2017	Bond Future	Sell	60	0.00
2040 On 04/05/2017	Bond Future	Sell	60	0.00
2040 On 04/05/2017	Bond Future	Buy	60	0.00

R2044 Bond Future

2044 On 04/05/2017	Bond Future	Sell	20	0.00
2044 On 04/05/2017	Bond Future	Buy	20	0.00
2044 On 04/05/2017	Bond Future	Sell	40	0.00
2044 On 04/05/2017	Bond Future	Buy	40	0.00
2044 On 04/05/2017	Bond Future	Sell	70	0.00
2044 On 04/05/2017	Bond Future	Buy	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/05/2017			Sell	160	0.00
2044 On 04/05/2017			Buy	160	0.00
2044 On 04/05/2017			Sell	230	0.00
2044 On 04/05/2017			Buy	230	0.00
2044 On 04/05/2017			Sell	790	0.00
2044 On 04/05/2017			Buy	790	0.00
2044 On 04/05/2017			Sell	1,310	0.00
2044 On 04/05/2017			Buy	1,310	0.00
2044 On 04/05/2017			Buy	1,820	0.00
2044 On 04/05/2017			Sell	1,820	0.00
2044 On 04/05/2017			Sell	1,820	0.00
2044 On 04/05/2017			Buy	1,820	0.00
R207 Bond Future					
R207 On 04/05/2017			Buy	146	0.00
R207 On 04/05/2017			Sell	146	0.00
R207 On 04/05/2017			Buy	146	0.00
R207 On 04/05/2017			Sell	146	0.00
R207 On 04/05/2017			Sell	146	0.00
R207 On 04/05/2017			Buy	146	0.00
R207 On 04/05/2017			Buy	146	0.00
R207 On 04/05/2017			Sell	146	0.00
R207 On 04/05/2017			Sell	353	0.00
R207 On 04/05/2017			Buy	353	0.00
R207 On 04/05/2017			Sell	353	0.00
R207 On 04/05/2017			Buy	353	0.00
R208 Bond Futures					
R208 On 04/05/2017			Buy	20	0.00
R208 On 04/05/2017			Sell	20	0.00
R208 On 04/05/2017			Buy	21	0.00
R208 On 04/05/2017			Sell	21	0.00
R208 On 04/05/2017			Sell	65	0.00
R208 On 04/05/2017			Buy	65	0.00
R208 On 04/05/2017			Buy	65	0.00
R208 On 04/05/2017			Sell	65	0.00
R208 On 04/05/2017			Buy	160	0.00
R208 On 04/05/2017			Sell	160	0.00
R208 On 04/05/2017			Sell	180	0.00
R208 On 04/05/2017			Buy	180	0.00
R208 On 04/05/2017			Buy	180	0.00

R208 On 04/05/2017	Bond Future	Sell	180	0.00
R208 On 04/05/2017	Bond Future	Sell	180	0.00
R208 On 04/05/2017	Bond Future	Buy	180	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Sell	96	0.00
R209 On 04/05/2017	Bond Future	Buy	96	0.00
R209 On 04/05/2017	Bond Future	Sell	96	0.00
R209 On 04/05/2017	Bond Future	Buy	96	0.00

Grand Total for Daily Detailed Turnover: 10,876 0.00