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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/03/2017

TO DATE : 02/03/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/05/2017	Bond Future		Buy	85	0.00
R186 On 04/05/2017	Bond Future		Sell	85	0.00
R186 On 04/05/2017	Bond Future		Sell	85	0.00
R186 On 04/05/2017	Bond Future		Buy	85	0.00
R2030 Bond Future					
2030 On 04/05/2017	Bond Future		Sell	103	0.00
2030 On 04/05/2017	Bond Future		Buy	103	0.00
2030 On 04/05/2017	Bond Future		Buy	103	0.00
2030 On 04/05/2017	Bond Future		Sell	103	0.00
R2037 Bond Future					
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	Buy	83	0.00
2037	On 04/05/2017	Bond Future	Sell	83	0.00
R204 Bond Future					
R204	On 04/05/2017	Bond Future	Sell	178	0.00
R204	On 04/05/2017	Bond Future	Buy	178	0.00
R204	On 04/05/2017	Bond Future	Sell	178	0.00
R204	On 04/05/2017	Bond Future	Buy	178	0.00
R2048 Bond Future					
R248	On 04/05/2017	Bond Future	Sell	357	0.00
R248	On 04/05/2017	Bond Future	Buy	357	0.00
R248	On 04/05/2017	Bond Future	Sell	357	0.00
R248	On 04/05/2017	Bond Future	Buy	357	0.00
R207 Bond Future					
R207	On 04/05/2017	Bond Future	Sell	45	0.00
R207	On 04/05/2017	Bond Future	Buy	45	0.00
R207	On 04/05/2017	Bond Future	Buy	45	0.00
R207	On 04/05/2017	Bond Future	Sell	45	0.00
R208 Bond Futures					
R208	On 04/05/2017	Bond Future	Buy	185	0.00
R208	On 04/05/2017	Bond Future	Sell	185	0.00
R208	On 04/05/2017	Bond Future	Buy	185	0.00
R208	On 04/05/2017	Bond Future	Sell	185	0.00
R209 Bond Future					
R209	On 04/05/2017	Bond Future	Buy	10	0.00
R209	On 04/05/2017	Bond Future	Sell	10	0.00
R209	On 04/05/2017	Bond Future	Buy	79	0.00
R209	On 04/05/2017	Bond Future	Sell	79	0.00
R209	On 04/05/2017	Bond Future	Sell	79	0.00
R209	On 04/05/2017	Bond Future	Buy	79	0.00
R214 Bond Future					
R214	On 04/05/2017	Bond Future	Buy	174	0.00
R214	On 04/05/2017	Bond Future	Sell	174	0.00
R214	On 04/05/2017	Bond Future	Buy	174	0.00
R214	On 04/05/2017	Bond Future	Sell	174	0.00
Grand Total for Daily Detailed Turnover:				2,588	0.00