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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/03/2017

TO DATE : 10/03/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/05/2017			Buy	100	0.00
R186 On 04/05/2017			Sell	100	0.00
R2030 Bond Future					
2030 On 04/05/2017			Buy	160	0.00
2030 On 04/05/2017			Sell	160	0.00
2030 On 04/05/2017			Buy	160	0.00
2030 On 04/05/2017			Sell	160	0.00
2030 On 04/05/2017			Buy	385	0.00
2030 On 04/05/2017			Sell	385	0.00
R2037 Bond Future					
2037 On 04/05/2017			Buy	1	0.00
2037 On 04/05/2017			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	Sell	4	0.00
2037 On 04/05/2017	Bond Future	Buy	4	0.00
2037 On 04/05/2017	Bond Future	Sell	5	0.00
2037 On 04/05/2017	Bond Future	Buy	5	0.00
2037 On 04/05/2017	Bond Future	Sell	10	0.00
2037 On 04/05/2017	Bond Future	Buy	10	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	13	0.00
2037 On 04/05/2017	Bond Future	Buy	13	0.00
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	30	0.00
2037 On 04/05/2017	Bond Future	Buy	30	0.00
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	34	0.00
2037 On 04/05/2017	Bond Future	Buy	34	0.00
2037 On 04/05/2017	Bond Future	Sell	44	0.00
2037 On 04/05/2017	Bond Future	Buy	44	0.00
2037 On 04/05/2017	Bond Future	Sell	48	0.00
2037 On 04/05/2017	Bond Future	Buy	48	0.00
2037 On 04/05/2017	Bond Future	Sell	70	0.00
2037 On 04/05/2017	Bond Future	Buy	70	0.00
2037 On 04/05/2017	Bond Future	Sell	93	0.00
2037 On 04/05/2017	Bond Future	Buy	93	0.00
2037 On 04/05/2017	Bond Future	Sell	130	0.00
2037 On 04/05/2017	Bond Future	Buy	130	0.00
2037 On 04/05/2017	Bond Future	Sell	150	0.00
2037 On 04/05/2017	Bond Future	Buy	150	0.00
2037 On 04/05/2017	Bond Future	Sell	370	0.00
2037 On 04/05/2017	Bond Future	Buy	370	0.00
2037 On 04/05/2017	Bond Future	Sell	1,076	0.00
2037 On 04/05/2017	Bond Future	Buy	1,076	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Sell	200	0.00
R209 On 04/05/2017	Bond Future	Buy	200	0.00
R209 On 04/05/2017	Bond Future	Buy	200	0.00
R209 On 04/05/2017	Bond Future	Sell	200	0.00

Grand Total for Daily Detailed Turnover: 3,357 0.00