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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/03/2017

TO DATE : 23/03/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/05/2017	Index Future		Sell	1	0.00
ALBI On 04/05/2017	Index Future		Buy	1	0.00
ALBI On 04/05/2017	Index Future		Buy	4	0.00
ALBI On 04/05/2017	Index Future		Sell	4	0.00
ALBI On 04/05/2017	Index Future		Buy	5	0.00
ALBI On 04/05/2017	Index Future		Sell	5	0.00

I2046 Bond Future

2046 On 04/05/2017	Bond Future		Sell	20	0.00
2046 On 04/05/2017	Bond Future		Buy	20	0.00

I2050 Bond Future

2050 On 04/05/2017	Bond Future		Sell	20	0.00
2050 On 04/05/2017	Bond Future		Buy	20	0.00

2050 On 04/05/2017	Bond Future	Buy	20	0.00
2050 On 04/05/2017	Bond Future	Sell	20	0.00

R186 Bond Future

R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	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	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	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	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Sell	5	0.00
R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	6	0.00
R186 On 04/05/2017	Bond Future		Sell	6	0.00
R186 On 04/05/2017	Bond Future		Buy	6	0.00
R186 On 04/05/2017	Bond Future		Sell	6	0.00
R186 On 04/05/2017	Bond Future		Buy	6	0.00
R186 On 04/05/2017	Bond Future		Sell	6	0.00
R186 On 04/05/2017	Bond Future		Buy	6	0.00
R186 On 04/05/2017	Bond Future		Sell	6	0.00
R186 On 04/05/2017	Bond Future		Buy	6	0.00
R186 On 04/05/2017	Bond Future		Sell	6	0.00
R186 On 04/05/2017	Bond Future		Buy	7	0.00
R186 On 04/05/2017	Bond Future		Sell	7	0.00
R186 On 04/05/2017	Bond Future		Buy	7	0.00
R186 On 04/05/2017	Bond Future		Sell	7	0.00
R186 On 04/05/2017	Bond Future		Buy	8	0.00
R186 On 04/05/2017	Bond Future		Sell	8	0.00
R186 On 04/05/2017	Bond Future		Buy	8	0.00
R186 On 04/05/2017	Bond Future		Sell	8	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Buy	10	0.00
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		Sell	10	0.00
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	11	0.00
R186 On 04/05/2017	Bond Future		Sell	11	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	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	14	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	21	0.00
R186 On 04/05/2017	Bond Future	Sell	21	0.00
R186 On 04/05/2017	Bond Future	Buy	24	0.00
R186 On 04/05/2017	Bond Future	Sell	24	0.00
R186 On 04/05/2017	Bond Future	Buy	24	0.00
R186 On 04/05/2017	Bond Future	Buy	24	0.00
R186 On 04/05/2017	Bond Future	Sell	24	0.00
R186 On 04/05/2017	Bond Future	Sell	24	0.00
R186 On 04/05/2017	Bond Future	Buy	26	0.00
R186 On 04/05/2017	Bond Future	Sell	26	0.00
R186 On 04/05/2017	Bond Future	Buy	27	0.00
R186 On 04/05/2017	Bond Future	Sell	27	0.00
R186 On 04/05/2017	Bond Future	Buy	28	0.00
R186 On 04/05/2017	Bond Future	Sell	28	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 04/05/2017	Bond Future	Buy	31	0.00
R186 On 04/05/2017	Bond Future	Sell	31	0.00
R186 On 04/05/2017	Bond Future	Buy	33	0.00
R186 On 04/05/2017	Bond Future	Sell	33	0.00
R186 On 04/05/2017	Bond Future	Buy	34	0.00
R186 On 04/05/2017	Bond Future	Sell	34	0.00
R186 On 04/05/2017	Bond Future	Buy	35	0.00
R186 On 04/05/2017	Bond Future	Sell	35	0.00
R186 On 04/05/2017	Bond Future	Buy	37	0.00
R186 On 04/05/2017	Bond Future	Sell	37	0.00
R186 On 04/05/2017	Bond Future	Buy	38	0.00
R186 On 04/05/2017	Bond Future	Sell	38	0.00
R186 On 04/05/2017	Bond Future	Sell	38	0.00
R186 On 04/05/2017	Bond Future	Buy	38	0.00
R186 On 04/05/2017	Bond Future	Sell	38	0.00
R186 On 04/05/2017	Bond Future	Buy	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	39	0.00
R186 On 04/05/2017	Bond Future		Sell	39	0.00
R186 On 04/05/2017	Bond Future		Buy	42	0.00
R186 On 04/05/2017	Bond Future		Sell	42	0.00
R186 On 04/05/2017	Bond Future		Buy	42	0.00
R186 On 04/05/2017	Bond Future		Sell	42	0.00
R186 On 04/05/2017	Bond Future		Buy	44	0.00
R186 On 04/05/2017	Bond Future		Sell	44	0.00
R186 On 04/05/2017	Bond Future		Buy	45	0.00
R186 On 04/05/2017	Bond Future		Sell	45	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00
R186 On 04/05/2017	Bond Future		Buy	54	0.00
R186 On 04/05/2017	Bond Future		Sell	54	0.00
R186 On 04/05/2017	Bond Future		Buy	60	0.00
R186 On 04/05/2017	Bond Future		Sell	60	0.00
R186 On 04/05/2017	Bond Future		Buy	61	0.00
R186 On 04/05/2017	Bond Future		Sell	61	0.00
R186 On 04/05/2017	Bond Future		Buy	64	0.00
R186 On 04/05/2017	Bond Future		Sell	64	0.00
R186 On 04/05/2017	Bond Future		Buy	70	0.00
R186 On 04/05/2017	Bond Future		Sell	70	0.00
R186 On 04/05/2017	Bond Future		Buy	75	0.00
R186 On 04/05/2017	Bond Future		Sell	75	0.00
R186 On 04/05/2017	Bond Future		Buy	75	0.00
R186 On 04/05/2017	Bond Future		Sell	75	0.00
R186 On 04/05/2017	Bond Future		Buy	81	0.00
R186 On 04/05/2017	Bond Future		Sell	81	0.00
R186 On 04/05/2017	Bond Future		Buy	99	0.00
R186 On 04/05/2017	Bond Future		Sell	99	0.00
R186 On 04/05/2017	Bond Future		Buy	100	0.00
R186 On 04/05/2017	Bond Future		Sell	100	0.00
R186 On 04/05/2017	Bond Future		Buy	110	0.00
R186 On 04/05/2017	Bond Future		Sell	110	0.00
R186 On 04/05/2017	Bond Future		Buy	120	0.00
R186 On 04/05/2017	Bond Future		Sell	120	0.00
R186 On 04/05/2017	Bond Future		Buy	120	0.00
R186 On 04/05/2017	Bond Future		Sell	120	0.00
R186 On 04/05/2017	Bond Future		Buy	130	0.00
R186 On 04/05/2017	Bond Future		Sell	130	0.00

R186 On 04/05/2017	Bond Future	Buy	149	0.00
R186 On 04/05/2017	Bond Future	Sell	149	0.00
R186 On 04/05/2017	Bond Future	Buy	190	0.00
R186 On 04/05/2017	Bond Future	Sell	190	0.00
R186 On 04/05/2017	Bond Future	Buy	199	0.00
R186 On 04/05/2017	Bond Future	Sell	199	0.00
R186 On 04/05/2017	Bond Future	Buy	200	0.00
R186 On 04/05/2017	Bond Future	Sell	200	0.00
R186 On 04/05/2017	Bond Future	Buy	200	0.00
R186 On 04/05/2017	Bond Future	Sell	200	0.00
R186 On 04/05/2017	Bond Future	Buy	200	0.00
R186 On 04/05/2017	Bond Future	Sell	200	0.00
R186 On 04/05/2017	Bond Future	Buy	203	0.00
R186 On 04/05/2017	Bond Future	Sell	203	0.00
R186 On 04/05/2017	Bond Future	Buy	234	0.00
R186 On 04/05/2017	Bond Future	Sell	234	0.00
R186 On 04/05/2017	Bond Future	Buy	250	0.00
R186 On 04/05/2017	Bond Future	Sell	250	0.00
R186 On 04/05/2017	Bond Future	Buy	253	0.00
R186 On 04/05/2017	Bond Future	Sell	253	0.00
R186 On 04/05/2017	Bond Future	Buy	260	0.00
R186 On 04/05/2017	Bond Future	Sell	260	0.00
R186 On 04/05/2017	Bond Future	Buy	270	0.00
R186 On 04/05/2017	Bond Future	Sell	270	0.00
R186 On 04/05/2017	Bond Future	Buy	276	0.00
R186 On 04/05/2017	Bond Future	Sell	276	0.00
R186 On 04/05/2017	Bond Future	Buy	276	0.00
R186 On 04/05/2017	Bond Future	Sell	276	0.00
R186 On 04/05/2017	Bond Future	Buy	290	0.00
R186 On 04/05/2017	Bond Future	Sell	290	0.00
R186 On 04/05/2017	Bond Future	Buy	292	0.00
R186 On 04/05/2017	Bond Future	Sell	292	0.00
R186 On 04/05/2017	Bond Future	Buy	300	0.00
R186 On 04/05/2017	Bond Future	Sell	300	0.00
R186 On 04/05/2017	Bond Future	Buy	300	0.00
R186 On 04/05/2017	Bond Future	Sell	300	0.00
R186 On 04/05/2017	Bond Future	Buy	317	0.00
R186 On 04/05/2017	Bond Future	Sell	317	0.00
R186 On 04/05/2017	Bond Future	Buy	400	0.00
R186 On 04/05/2017	Bond Future	Sell	400	0.00
R186 On 04/05/2017	Bond Future	Buy	480	0.00
R186 On 04/05/2017	Bond Future	Sell	480	0.00
R186 On 04/05/2017	Bond Future	Buy	500	0.00
R186 On 04/05/2017	Bond Future	Sell	500	0.00
R186 On 04/05/2017	Bond Future	Buy	550	0.00
R186 On 04/05/2017	Bond Future	Sell	550	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017			Buy	575	0.00
R186 On 04/05/2017			Sell	575	0.00
R186 On 04/05/2017			Sell	594	0.00
R186 On 04/05/2017			Buy	594	0.00
R186 On 04/05/2017			Buy	642	0.00
R186 On 04/05/2017			Sell	642	0.00
R186 On 04/05/2017			Buy	662	0.00
R186 On 04/05/2017			Sell	662	0.00
R186 On 04/05/2017			Buy	665	0.00
R186 On 04/05/2017			Sell	665	0.00
R186 On 04/05/2017			Buy	1,037	0.00
R186 On 04/05/2017			Sell	1,037	0.00
R186 On 04/05/2017			Buy	1,110	0.00
R186 On 04/05/2017			Sell	1,110	0.00
R186 On 04/05/2017			Buy	1,459	0.00
R186 On 04/05/2017			Sell	1,459	0.00
R186 On 04/05/2017			Buy	1,465	0.00
R186 On 04/05/2017			Sell	1,465	0.00
R186 On 04/05/2017			Buy	1,630	0.00
R186 On 04/05/2017			Sell	1,630	0.00
R186 On 04/05/2017			Buy	1,637	0.00
R186 On 04/05/2017			Sell	1,637	0.00
R186 On 04/05/2017			Sell	2,000	0.00
R186 On 04/05/2017			Buy	2,000	0.00
R186 On 04/05/2017			Sell	2,000	0.00
R186 On 04/05/2017			Buy	2,000	0.00
R186 On 04/05/2017			Sell	2,500	0.00
R186 On 04/05/2017			Buy	2,500	0.00
R186 On 04/05/2017			Sell	2,500	0.00
R186 On 04/05/2017			Buy	2,500	0.00
R186 On 04/05/2017			Sell	3,367	0.00
R186 On 04/05/2017			Buy	3,367	0.00
R186 On 04/05/2017			Sell	3,982	0.00
R186 On 04/05/2017			Buy	3,982	0.00
R186 On 04/05/2017			Buy	4,000	0.00
R186 On 04/05/2017			Sell	4,000	0.00
R202 Bond Future					
R202 On 04/05/2017			Buy	10	0.00
R202 On 04/05/2017			Sell	10	0.00

R2030 Bond Future

2030 On 04/05/2017	Bond Future	Sell	250	0.00
2030 On 04/05/2017	Bond Future	Buy	250	0.00
2030 On 04/05/2017	Bond Future	Buy	250	0.00
2030 On 04/05/2017	Bond Future	Sell	250	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Buy	235	0.00
2037 On 04/05/2017	Bond Future	Sell	235	0.00
2037 On 04/05/2017	Bond Future	Buy	235	0.00
2037 On 04/05/2017	Bond Future	Sell	235	0.00

R2044 Bond Future

2044 On 04/05/2017	Bond Future	Sell	800	0.00
2044 On 04/05/2017	Bond Future	Buy	800	0.00
2044 On 04/05/2017	Bond Future	Sell	800	0.00
2044 On 04/05/2017	Bond Future	Buy	800	0.00

R207 Bond Future

R207 On 04/05/2017	Bond Future	Sell	100	0.00
R207 On 04/05/2017	Bond Future	Buy	100	0.00
R207 On 04/05/2017	Bond Future	Sell	100	0.00
R207 On 04/05/2017	Bond Future	Buy	100	0.00

R212 Bond Future

R212 On 04/05/2017	Bond Future	Buy	10	0.00
R212 On 04/05/2017	Bond Future	Sell	10	0.00
R212 On 04/05/2017	Bond Future	Buy	10	0.00
R212 On 04/05/2017	Bond Future	Sell	10	0.00

Grand Total for Daily Detailed Turnover:**43,688 0.00**