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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/04/2017

TO DATE : 21/04/2017

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

ALBI On 03/08/2017	Index Future		Sell	4	0.00
ALBI On 03/08/2017	Index Future		Buy	4	0.00
ALBI On 03/08/2017	Index Future		Sell	4	0.00
ALBI On 03/08/2017	Index Future		Buy	4	0.00

#### I2046 Bond Future

2046 On 03/08/2017	Bond Future		Buy	1,700	0.00
2046 On 03/08/2017	Bond Future		Sell	1,700	0.00
2046 On 03/08/2017	Bond Future		Sell	1,700	0.00
2046 On 03/08/2017	Bond Future		Buy	1,700	0.00
2046 On 03/08/2017	Bond Future		Buy	1,700	0.00
2046 On 03/08/2017	Bond Future		Sell	1,700	0.00
2046 On 03/08/2017	Bond Future		Sell	1,700	0.00
2046 On 03/08/2017	Bond Future		Buy	1,700	0.00

**I2050 Bond Future**

2050 On 03/08/2017	Bond Future	Sell	1,600	0.00
2050 On 03/08/2017	Bond Future	Buy	1,600	0.00
2050 On 03/08/2017	Bond Future	Buy	1,600	0.00
2050 On 03/08/2017	Bond Future	Sell	1,600	0.00
2050 On 03/08/2017	Bond Future	Buy	1,600	0.00
2050 On 03/08/2017	Bond Future	Sell	1,600	0.00
2050 On 03/08/2017	Bond Future	Sell	1,600	0.00
2050 On 03/08/2017	Bond Future	Buy	1,600	0.00

**R186 Bond Future**

R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	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	12	0.00
R186 On 04/05/2017	Bond Future	Sell	12	0.00
R186 On 03/08/2017	Bond Future	Buy	12	0.00
R186 On 03/08/2017	Bond Future	Sell	12	0.00
R186 On 04/05/2017	Bond Future	Buy	13	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	15	0.00
R186 On 03/08/2017	Bond Future	Sell	15	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Sell	16	0.00
R186 On 03/08/2017	Bond Future	Buy	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	19	0.00
R186 On 03/08/2017	Bond Future	Sell	19	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 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	21	0.00
R186 On 04/05/2017	Bond Future		Sell	21	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Buy	28	0.00
R186 On 03/08/2017	Bond Future		Sell	28	0.00
R186 On 03/08/2017	Bond Future		Buy	28	0.00
R186 On 03/08/2017	Bond Future		Sell	28	0.00
R186 On 04/05/2017	Bond Future		Buy	32	0.00
R186 On 04/05/2017	Bond Future		Sell	32	0.00
R186 On 03/08/2017	Bond Future		Buy	32	0.00
R186 On 03/08/2017	Bond Future		Sell	32	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 03/08/2017	Bond Future		Buy	34	0.00
R186 On 03/08/2017	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 03/08/2017	Bond Future		Buy	37	0.00
R186 On 03/08/2017	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		Buy	45	0.00
R186 On 04/05/2017	Bond Future		Sell	45	0.00
R186 On 03/08/2017	Bond Future		Buy	45	0.00
R186 On 03/08/2017	Bond Future		Sell	45	0.00
R186 On 03/08/2017	Bond Future		Buy	49	0.00
R186 On 03/08/2017	Bond Future		Sell	49	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	52	0.00
R186 On 04/05/2017	Bond Future		Sell	52	0.00
R186 On 03/08/2017	Bond Future		Buy	52	0.00
R186 On 03/08/2017	Bond Future		Sell	52	0.00
R186 On 03/08/2017	Bond Future		Buy	53	0.00
R186 On 03/08/2017	Bond Future		Sell	53	0.00
R186 On 03/08/2017	Bond Future		Buy	58	0.00
R186 On 03/08/2017	Bond Future		Sell	58	0.00
R186 On 03/08/2017	Bond Future		Buy	73	0.00
R186 On 03/08/2017	Bond Future		Sell	73	0.00

R186 On 03/08/2017	Bond Future	Buy	82	0.00
R186 On 03/08/2017	Bond Future	Sell	82	0.00
R186 On 04/05/2017	Bond Future	Buy	83	0.00
R186 On 04/05/2017	Bond Future	Sell	83	0.00
R186 On 03/08/2017	Bond Future	Buy	94	0.00
R186 On 03/08/2017	Bond Future	Sell	94	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 03/08/2017	Bond Future	Buy	102	0.00
R186 On 03/08/2017	Bond Future	Sell	102	0.00
R186 On 03/08/2017	Bond Future	Buy	104	0.00
R186 On 03/08/2017	Bond Future	Sell	104	0.00
R186 On 03/08/2017	Bond Future	Buy	110	0.00
R186 On 03/08/2017	Bond Future	Sell	110	0.00
R186 On 03/08/2017	Bond Future	Buy	115	0.00
R186 On 03/08/2017	Bond Future	Sell	115	0.00
R186 On 03/08/2017	Bond Future	Buy	134	0.00
R186 On 03/08/2017	Bond Future	Sell	134	0.00
R186 On 04/05/2017	Bond Future	Buy	141	0.00
R186 On 04/05/2017	Bond Future	Sell	141	0.00
R186 On 03/08/2017	Bond Future	Buy	171	0.00
R186 On 03/08/2017	Bond Future	Sell	171	0.00
R186 On 03/08/2017	Bond Future	Buy	176	0.00
R186 On 03/08/2017	Bond Future	Sell	176	0.00
R186 On 03/08/2017	Bond Future	Buy	177	0.00
R186 On 03/08/2017	Bond Future	Sell	177	0.00
R186 On 04/05/2017	Bond Future	Buy	186	0.00
R186 On 04/05/2017	Bond Future	Sell	186	0.00
R186 On 03/08/2017	Bond Future	Buy	192	0.00
R186 On 03/08/2017	Bond Future	Sell	192	0.00
R186 On 04/05/2017	Bond Future	Buy	194	0.00
R186 On 04/05/2017	Bond Future	Sell	194	0.00
R186 On 04/05/2017	Bond Future	Buy	209	0.00
R186 On 04/05/2017	Bond Future	Sell	209	0.00
R186 On 04/05/2017	Bond Future	Buy	281	0.00
R186 On 04/05/2017	Bond Future	Sell	281	0.00
R186 On 03/08/2017	Bond Future	Buy	383	0.00
R186 On 03/08/2017	Bond Future	Sell	383	0.00
R186 On 04/05/2017	Bond Future	Buy	538	0.00
R186 On 04/05/2017	Bond Future	Sell	538	0.00
R186 On 03/08/2017	Bond Future	Buy	593	0.00
R186 On 03/08/2017	Bond Future	Sell	593	0.00
R186 On 04/05/2017	Bond Future	Buy	716	0.00
R186 On 04/05/2017	Bond Future	Sell	716	0.00
R186 On 04/05/2017	Bond Future	Buy	720	0.00
R186 On 04/05/2017	Bond Future	Sell	720	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	1,102	0.00
R186 On 03/08/2017	Bond Future		Sell	1,102	0.00
R186 On 04/05/2017	Bond Future		Buy	3,381	0.00
R186 On 04/05/2017	Bond Future		Sell	3,381	0.00
R186 On 03/08/2017	Bond Future		Buy	4,210	0.00
R186 On 03/08/2017	Bond Future		Sell	4,210	0.00
<b>R202 Bond Future</b>					
R202 On 03/08/2017	Bond Future		Sell	430	0.00
R202 On 03/08/2017	Bond Future		Buy	430	0.00
R202 On 03/08/2017	Bond Future		Sell	430	0.00
R202 On 03/08/2017	Bond Future		Buy	430	0.00
<b>R2023 Bond Future</b>					
R023 On 04/05/2017	Bond Future		Buy	113	0.00
R023 On 04/05/2017	Bond Future		Sell	113	0.00
R023 On 04/05/2017	Bond Future		Sell	113	0.00
R023 On 04/05/2017	Bond Future		Buy	113	0.00
<b>R2030 Bond Future</b>					
2030 On 04/05/2017	Bond Future		Sell	17	0.00
2030 On 04/05/2017	Bond Future		Buy	17	0.00
2030 On 04/05/2017	Bond Future		Buy	17	0.00
2030 On 04/05/2017	Bond Future		Sell	17	0.00
<b>R2037 Bond Future</b>					
2037 On 04/05/2017	Bond Future		Buy	100	0.00
2037 On 04/05/2017	Bond Future		Sell	100	0.00
<b>R204 Bond Future</b>					
R204 On 04/05/2017	Bond Future		Sell	100	0.00
R204 On 04/05/2017	Bond Future		Buy	100	0.00
<b>R208 Bond Futures</b>					
R208 On 04/05/2017	Bond Future		Sell	41	0.00
R208 On 04/05/2017	Bond Future		Buy	41	0.00
R208 On 04/05/2017	Bond Future		Sell	41	0.00
R208 On 04/05/2017	Bond Future		Buy	41	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>30,002</b>	<b>0.00</b>