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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/07/2017

TO DATE : 05/07/2017

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

R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Buy	3	0.00
R186 On 03/08/2017	Bond Future		Sell	3	0.00
R186 On 03/08/2017	Bond Future		Sell	3	0.00
R186 On 03/08/2017	Bond Future		Buy	3	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	7	0.00
R186 On 03/08/2017	Bond Future		Buy	7	0.00
R186 On 03/08/2017	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	15	0.00
R186 On 03/08/2017	Bond Future		Buy	15	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	Sell	29	0.00
R186 On 03/08/2017	Bond Future	Buy	29	0.00
R186 On 03/08/2017	Bond Future	Sell	41	0.00
R186 On 03/08/2017	Bond Future	Buy	41	0.00
R186 On 03/08/2017	Bond Future	Sell	203	0.00
R186 On 03/08/2017	Bond Future	Buy	203	0.00
R186 On 03/08/2017	Bond Future	Sell	205	0.00
R186 On 03/08/2017	Bond Future	Buy	205	0.00
R186 On 03/08/2017	Bond Future	Buy	482	0.00
R186 On 03/08/2017	Bond Future	Sell	482	0.00
R186 On 03/08/2017	Bond Future	Buy	1,000	0.00
R186 On 03/08/2017	Bond Future	Sell	1,000	0.00

R2023 Bond Future

R023 On 03/08/2017	Bond Future	Sell	157	0.00
R023 On 03/08/2017	Bond Future	Buy	157	0.00
R023 On 03/08/2017	Bond Future	Sell	333	0.00
R023 On 03/08/2017	Bond Future	Buy	333	0.00
R023 On 03/08/2017	Bond Future	Buy	490	0.00
R023 On 03/08/2017	Bond Future	Sell	490	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Buy	1	0.00
2030 On 02/11/2017	Bond Future	Sell	1	0.00

R2032 Bond Future

2032 On 03/08/2017	Bond Future	Buy	493	0.00
2032 On 03/08/2017	Bond Future	Sell	493	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Buy	46	0.00
R204 On 03/08/2017	Bond Future	Sell	46	0.00
R204 On 03/08/2017	Bond Future	Buy	76	0.00
R204 On 03/08/2017	Bond Future	Sell	76	0.00
R204 On 03/08/2017	Bond Future	Sell	122	0.00
R204 On 03/08/2017	Bond Future	Buy	122	0.00
R204 On 03/08/2017	Bond Future	Sell	122	0.00
R204 On 03/08/2017	Bond Future	Buy	122	0.00
R204 On 03/08/2017	Bond Future	Sell	122	0.00
R204 On 03/08/2017	Bond Future	Buy	122	0.00

R209 Bond Future

R209 On 03/08/2017	Bond Future	Buy	28	0.00
R209 On 03/08/2017	Bond Future	Sell	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/08/2017	Bond Future		Sell	47	0.00
R209 On 03/08/2017	Bond Future		Buy	47	0.00
R213 Bond Future					
R213 On 03/08/2017	Bond Future		Sell	50	0.00
R213 On 03/08/2017	Bond Future		Buy	50	0.00
R213 On 03/08/2017	Bond Future		Sell	140	0.00
R213 On 03/08/2017	Bond Future		Buy	140	0.00
R213 On 03/08/2017	Bond Future		Sell	320	0.00
R213 On 03/08/2017	Bond Future		Buy	320	0.00
R213 On 03/08/2017	Bond Future		Sell	567	0.00
R213 On 03/08/2017	Bond Future		Buy	567	0.00
R213 On 03/08/2017	Bond Future		Sell	1,077	0.00
R213 On 03/08/2017	Bond Future		Buy	1,077	0.00
Grand Total for Daily Detailed Turnover:				6,222	0.00