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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/01/2017

TO DATE : 06/01/2017

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

R186 On 02/02/2017	Bond Future		Buy	4	0.00
R186 On 02/02/2017	Bond Future		Sell	4	0.00
R186 On 02/02/2017	Bond Future		Sell	4	0.00
R186 On 02/02/2017	Bond Future		Buy	4	0.00
R186 On 02/02/2017	Bond Future		Buy	9	0.00
R186 On 02/02/2017	Bond Future		Sell	9	0.00
R186 On 02/02/2017	Bond Future		Buy	12	0.00
R186 On 02/02/2017	Bond Future		Sell	12	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	31	0.00
R186 On 02/02/2017	Bond Future		Sell	31	0.00
R186 On 02/02/2017	Bond Future		Buy	34	0.00
R186 On 02/02/2017	Bond Future		Sell	34	0.00

R186 On 02/02/2017	Bond Future	Buy	65	0.00
R186 On 02/02/2017	Bond Future	Sell	65	0.00
R186 On 02/02/2017	Bond Future	Buy	69	0.00
R186 On 02/02/2017	Bond Future	Sell	69	0.00
R186 On 02/02/2017	Bond Future	Buy	79	0.00
R186 On 02/02/2017	Bond Future	Sell	79	0.00
R186 On 02/02/2017	Bond Future	Buy	94	0.00
R186 On 02/02/2017	Bond Future	Sell	94	0.00
R186 On 02/02/2017	Bond Future	Sell	100	0.00
R186 On 02/02/2017	Bond Future	Buy	100	0.00
R186 On 02/02/2017	Bond Future	Buy	117	0.00
R186 On 02/02/2017	Bond Future	Sell	117	0.00
R186 On 02/02/2017	Bond Future	Buy	117	0.00
R186 On 02/02/2017	Bond Future	Sell	117	0.00
R186 On 02/02/2017	Bond Future	Buy	119	0.00
R186 On 02/02/2017	Bond Future	Sell	119	0.00
R186 On 02/02/2017	Bond Future	Buy	127	0.00
R186 On 02/02/2017	Bond Future	Sell	127	0.00
R186 On 02/02/2017	Bond Future	Buy	145	0.00
R186 On 02/02/2017	Bond Future	Sell	145	0.00
R186 On 02/02/2017	Bond Future	Buy	161	0.00
R186 On 02/02/2017	Bond Future	Sell	161	0.00
R186 On 02/02/2017	Bond Future	Buy	231	0.00
R186 On 02/02/2017	Bond Future	Sell	231	0.00
R186 On 02/02/2017	Bond Future	Buy	254	0.00
R186 On 02/02/2017	Bond Future	Sell	254	0.00
R186 On 02/02/2017	Bond Future	Buy	292	0.00
R186 On 02/02/2017	Bond Future	Sell	292	0.00
R186 On 02/02/2017	Bond Future	Buy	294	0.00
R186 On 02/02/2017	Bond Future	Sell	294	0.00
R186 On 02/02/2017	Bond Future	Buy	1,000	0.00
R186 On 02/02/2017	Bond Future	Sell	1,000	0.00
R186 On 02/02/2017	Bond Future	Sell	1,000	0.00
R186 On 02/02/2017	Bond Future	Buy	1,000	0.00
R186 On 02/02/2017	Bond Future	Sell	1,250	0.00
R186 On 02/02/2017	Bond Future	Buy	1,250	0.00
R186 On 02/02/2017	Bond Future	Sell	1,250	0.00
R186 On 02/02/2017	Bond Future	Buy	1,250	0.00

R2035 Bond Future

R035 On 02/02/2017	Bond Future	Sell	55	0.00
R035 On 02/02/2017	Bond Future	Buy	55	0.00
R035 On 02/02/2017	Bond Future	Sell	72	0.00
R035 On 02/02/2017	Bond Future	Buy	72	0.00
R035 On 02/02/2017	Bond Future	Sell	1,090	0.00
R035 On 02/02/2017	Bond Future	Buy	1,090	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2017			Sell	1,217	0.00
R035 On 02/02/2017			Buy	1,217	0.00
R209 Bond Future					
R209 On 02/02/2017			Sell	8	0.00
R209 On 02/02/2017			Buy	8	0.00
Grand Total for Daily Detailed Turnover:				9,325	0.00