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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/01/2017

TO DATE : 27/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/02/2017			Sell	1	0.00
R186 On 02/02/2017			Buy	1	0.00
R186 On 02/02/2017			Sell	1	0.00
R186 On 02/02/2017			Buy	1	0.00
R186 On 04/05/2017			Sell	1	0.00
R186 On 04/05/2017			Buy	1	0.00
R186 On 04/05/2017			Buy	1	0.00
R186 On 04/05/2017			Sell	1	0.00
R186 On 02/02/2017			Buy	25	0.00
R186 On 02/02/2017			Sell	25	0.00
R2048 Bond Future					
R248 On 02/02/2017			Buy	10	0.00
R248 On 02/02/2017			Sell	10	0.00

R248 On 03/08/2017	Bond Future	Sell	10	0.00
R248 On 03/08/2017	Bond Future	Buy	10	0.00
R248 On 02/02/2017	Bond Future	Buy	30	0.00
R248 On 02/02/2017	Bond Future	Sell	30	0.00
R248 On 03/08/2017	Bond Future	Sell	30	0.00
R248 On 03/08/2017	Bond Future	Buy	30	0.00
R248 On 02/02/2017	Bond Future	Buy	50	0.00
R248 On 02/02/2017	Bond Future	Sell	50	0.00
R248 On 03/08/2017	Bond Future	Sell	50	0.00
R248 On 03/08/2017	Bond Future	Buy	50	0.00
R248 On 02/02/2017	Bond Future	Buy	110	0.00
R248 On 02/02/2017	Bond Future	Sell	110	0.00
R248 On 03/08/2017	Bond Future	Sell	110	0.00
R248 On 03/08/2017	Bond Future	Buy	110	0.00
R248 On 02/02/2017	Bond Future	Buy	200	0.00
R248 On 02/02/2017	Bond Future	Sell	200	0.00
R248 On 02/02/2017	Bond Future	Buy	200	0.00
R248 On 02/02/2017	Bond Future	Sell	200	0.00
R248 On 03/08/2017	Bond Future	Buy	200	0.00
R248 On 03/08/2017	Bond Future	Sell	200	0.00
R248 On 03/08/2017	Bond Future	Sell	200	0.00
R248 On 03/08/2017	Bond Future	Buy	200	0.00

R207 Bond Future

R207 On 04/05/2017	Bond Future	Sell	44	0.00
R207 On 04/05/2017	Bond Future	Buy	44	0.00
R207 On 04/05/2017	Bond Future	Buy	44	0.00
R207 On 04/05/2017	Bond Future	Sell	44	0.00
R207 On 04/05/2017	Bond Future	Sell	44	0.00
R207 On 04/05/2017	Bond Future	Buy	44	0.00
R207 On 04/05/2017	Bond Future	Buy	44	0.00
R207 On 04/05/2017	Bond Future	Sell	44	0.00

R208 Bond Futures

R208 On 02/02/2017	Bond Future	Sell	5	0.00
R208 On 02/02/2017	Bond Future	Buy	5	0.00
R208 On 02/02/2017	Bond Future	Sell	6	0.00
R208 On 02/02/2017	Bond Future	Buy	6	0.00
R208 On 04/05/2017	Bond Future	Buy	22	0.00
R208 On 04/05/2017	Bond Future	Buy	22	0.00
R208 On 04/05/2017	Bond Future	Sell	22	0.00
R208 On 04/05/2017	Bond Future	Sell	22	0.00
R208 On 04/05/2017	Bond Future	Buy	22	0.00
R208 On 04/05/2017	Bond Future	Buy	22	0.00
R208 On 04/05/2017	Bond Future	Sell	22	0.00
R208 On 04/05/2017	Bond Future	Sell	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 02/02/2017			Sell	33	0.00
R208 On 02/02/2017			Buy	33	0.00
R208 On 02/02/2017			Sell	38	0.00
R208 On 02/02/2017			Buy	38	0.00
R208 On 02/02/2017			Sell	39	0.00
R208 On 02/02/2017			Buy	39	0.00
R208 On 02/02/2017			Sell	44	0.00
R208 On 02/02/2017			Buy	44	0.00
R208 On 02/02/2017			Sell	58	0.00
R208 On 02/02/2017			Buy	58	0.00
R208 On 02/02/2017			Sell	93	0.00
R208 On 02/02/2017			Buy	93	0.00
R208 On 02/02/2017			Sell	212	0.00
R208 On 02/02/2017			Buy	212	0.00
R208 On 02/02/2017			Sell	403	0.00
R208 On 02/02/2017			Buy	403	0.00
R208 On 02/02/2017			Sell	931	0.00
R208 On 02/02/2017			Buy	931	0.00

Grand Total for Daily Detailed Turnover: **3,355** **0.00**