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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/02/2017 **TO DATE : 07/02/2017**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/05/2017 Bond Future			Buy	15	0.00
R186 On 04/05/2017 Bond Future			Sell	15	0.00
R2032 Bond Future					
2032 On 04/05/2017 Bond Future			Sell	76	0.00
2032 On 04/05/2017 Bond Future			Buy	76	0.00
R2035 Bond Future					
R035 On 04/05/2017 Bond Future			Buy	123	0.00
R035 On 04/05/2017 Bond Future			Sell	123	0.00
R207 Bond Future					
R207 On 04/05/2017 Bond Future			Sell	13	0.00
R207 On 04/05/2017 Bond Future			Buy	13	0.00

R207 On 04/05/2017	Bond Future	Buy	13	0.00
R207 On 04/05/2017	Bond Future	Sell	13	0.00

Grand Total for Daily Detailed Turnover: **240** **0.00**