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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/02/2017

TO DATE : 21/02/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/05/2017	Index Future		Sell	6	0.00
ALBI On 04/05/2017	Index Future		Buy	6	0.00
ALBI On 04/05/2017	Index Future		Buy	6	0.00
ALBI On 04/05/2017	Index Future		Sell	6	0.00
R186 Bond Future					
R186 On 04/05/2017	Bond Future		Sell	100	0.00
R186 On 04/05/2017	Bond Future		Buy	100	0.00
R186 On 04/05/2017	Bond Future		Buy	100	0.00
R186 On 04/05/2017	Bond Future		Sell	100	0.00
R203 Bond Future					
R203 On 04/05/2017	Bond Future		Buy	1	0.00
R203 On 04/05/2017	Bond Future		Sell	1	0.00

R2035 Bond Future

R035 On 04/05/2017	Bond Future	Sell	16	0.00
R035 On 04/05/2017	Bond Future	Buy	16	0.00
R035 On 04/05/2017	Bond Future	Sell	19	0.00
R035 On 04/05/2017	Bond Future	Buy	19	0.00
R035 On 04/05/2017	Bond Future	Buy	35	0.00
R035 On 04/05/2017	Bond Future	Sell	35	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	2	0.00
2037 On 04/05/2017	Bond Future	Buy	2	0.00
2037 On 04/05/2017	Bond Future	Sell	2	0.00
2037 On 04/05/2017	Bond Future	Buy	2	0.00
2037 On 04/05/2017	Bond Future	Sell	7	0.00
2037 On 04/05/2017	Bond Future	Buy	7	0.00
2037 On 04/05/2017	Bond Future	Sell	13	0.00
2037 On 04/05/2017	Bond Future	Buy	13	0.00
2037 On 04/05/2017	Bond Future	Buy	15	0.00
2037 On 04/05/2017	Bond Future	Sell	15	0.00
2037 On 04/05/2017	Bond Future	Sell	18	0.00
2037 On 04/05/2017	Bond Future	Buy	18	0.00
2037 On 04/05/2017	Bond Future	Sell	20	0.00
2037 On 04/05/2017	Bond Future	Buy	20	0.00
2037 On 04/05/2017	Bond Future	Sell	22	0.00
2037 On 04/05/2017	Bond Future	Buy	22	0.00
2037 On 04/05/2017	Bond Future	Sell	23	0.00
2037 On 04/05/2017	Bond Future	Buy	23	0.00
2037 On 04/05/2017	Bond Future	Sell	24	0.00
2037 On 04/05/2017	Bond Future	Buy	24	0.00
2037 On 04/05/2017	Bond Future	Sell	38	0.00
2037 On 04/05/2017	Bond Future	Buy	38	0.00
2037 On 04/05/2017	Bond Future	Sell	60	0.00
2037 On 04/05/2017	Bond Future	Buy	60	0.00
2037 On 04/05/2017	Bond Future	Sell	63	0.00
2037 On 04/05/2017	Bond Future	Buy	63	0.00
2037 On 04/05/2017	Bond Future	Sell	83	0.00
2037 On 04/05/2017	Bond Future	Buy	83	0.00
2037 On 04/05/2017	Bond Future	Sell	185	0.00
2037 On 04/05/2017	Bond Future	Buy	185	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2017 Bond Future			Sell	578	0.00
2037 On 04/05/2017 Bond Future			Buy	578	0.00
Grand Total for Daily Detailed Turnover:				1,439	0.00
