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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/02/2017

TO DATE : 22/02/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2050 Bond Future

2050 On 04/05/2017	Bond Future		Sell	27	0.00
2050 On 04/05/2017	Bond Future		Buy	27	0.00
2050 On 04/05/2017	Bond Future		Sell	27	0.00
2050 On 04/05/2017	Bond Future		Buy	27	0.00

R186 Bond Future

R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Buy	31	0.00
R186 On 04/05/2017	Bond Future		Sell	31	0.00
R186 On 04/05/2017	Bond Future		Buy	63	0.00
R186 On 04/05/2017	Bond Future		Sell	63	0.00

R186 On 04/05/2017	Bond Future	Buy	69	0.00
R186 On 04/05/2017	Bond Future	Sell	69	0.00
R186 On 04/05/2017	Bond Future	Buy	85	0.00
R186 On 04/05/2017	Bond Future	Sell	85	0.00
R186 On 04/05/2017	Bond Future	Buy	92	0.00
R186 On 04/05/2017	Bond Future	Sell	92	0.00
R186 On 04/05/2017	Bond Future	Buy	93	0.00
R186 On 04/05/2017	Bond Future	Sell	93	0.00
R186 On 04/05/2017	Bond Future	Buy	345	0.00
R186 On 04/05/2017	Bond Future	Sell	345	0.00
R186 On 04/05/2017	Bond Future	Buy	348	0.00
R186 On 04/05/2017	Bond Future	Sell	348	0.00
R186 On 04/05/2017	Bond Future	Buy	745	0.00
R186 On 04/05/2017	Bond Future	Sell	745	0.00
R186 On 04/05/2017	Bond Future	Buy	1,871	0.00
R186 On 04/05/2017	Bond Future	Sell	1,871	0.00

R2023 Bond Future

R023 On 04/05/2017	Bond Future	Buy	57	0.00
R023 On 04/05/2017	Bond Future	Sell	57	0.00
R023 On 04/05/2017	Bond Future	Sell	57	0.00
R023 On 04/05/2017	Bond Future	Buy	57	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	2	0.00
2037 On 04/05/2017	Bond Future	Buy	2	0.00
2037 On 04/05/2017	Bond Future	Sell	3	0.00
2037 On 04/05/2017	Bond Future	Buy	3	0.00
2037 On 04/05/2017	Bond Future	Sell	4	0.00
2037 On 04/05/2017	Bond Future	Buy	4	0.00
2037 On 04/05/2017	Bond Future	Sell	5	0.00
2037 On 04/05/2017	Bond Future	Buy	5	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	Sell	13	0.00
2037 On 04/05/2017	Bond Future	Buy	13	0.00
2037 On 04/05/2017	Bond Future	Buy	20	0.00
2037 On 04/05/2017	Bond Future	Sell	20	0.00
2037 On 04/05/2017	Bond Future	Buy	23	0.00
2037 On 04/05/2017	Bond Future	Sell	23	0.00
2037 On 04/05/2017	Bond Future	Sell	30	0.00
2037 On 04/05/2017	Bond Future	Buy	30	0.00
2037 On 04/05/2017	Bond Future	Sell	30	0.00
2037 On 04/05/2017	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2017	Bond Future		Sell	33	0.00
2037 On 04/05/2017	Bond Future		Buy	33	0.00
2037 On 04/05/2017	Bond Future		Buy	35	0.00
2037 On 04/05/2017	Bond Future		Sell	35	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	44	0.00
2037 On 04/05/2017	Bond Future		Buy	44	0.00
2037 On 04/05/2017	Bond Future		Sell	48	0.00
2037 On 04/05/2017	Bond Future		Buy	48	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	69	0.00
2037 On 04/05/2017	Bond Future		Buy	69	0.00
2037 On 04/05/2017	Bond Future		Buy	129	0.00
2037 On 04/05/2017	Bond Future		Sell	129	0.00
2037 On 04/05/2017	Bond Future		Sell	130	0.00
2037 On 04/05/2017	Bond Future		Buy	130	0.00
2037 On 04/05/2017	Bond Future		Sell	158	0.00
2037 On 04/05/2017	Bond Future		Buy	158	0.00
2037 On 04/05/2017	Bond Future		Sell	189	0.00
2037 On 04/05/2017	Bond Future		Buy	189	0.00
2037 On 04/05/2017	Bond Future		Buy	328	0.00
2037 On 04/05/2017	Bond Future		Sell	328	0.00
2037 On 04/05/2017	Bond Future		Sell	370	0.00
2037 On 04/05/2017	Bond Future		Buy	370	0.00
2037 On 04/05/2017	Bond Future		Sell	535	0.00
2037 On 04/05/2017	Bond Future		Buy	535	0.00
2037 On 04/05/2017	Bond Future		Buy	1,243	0.00
2037 On 04/05/2017	Bond Future		Sell	1,243	0.00
Grand Total for Daily Detailed Turnover:				7,468	0.00