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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/03/2017

TO DATE : 13/03/2017

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

R186 On 04/05/2017	Bond Future		Sell	36	0.00
R186 On 04/05/2017	Bond Future		Buy	36	0.00
R186 On 04/05/2017	Bond Future		Sell	37	0.00
R186 On 04/05/2017	Bond Future		Buy	37	0.00
R186 On 04/05/2017	Bond Future		Sell	40	0.00
R186 On 04/05/2017	Bond Future		Buy	40	0.00
R186 On 04/05/2017	Bond Future		Sell	270	0.00
R186 On 04/05/2017	Bond Future		Buy	270	0.00
R186 On 04/05/2017	Bond Future		Buy	371	0.00
R186 On 04/05/2017	Bond Future		Sell	371	0.00
R186 On 04/05/2017	Bond Future		Sell	606	0.00
R186 On 04/05/2017	Bond Future		Buy	606	0.00
R186 On 04/05/2017	Bond Future		Sell	989	0.00
R186 On 04/05/2017	Bond Future		Buy	989	0.00

R2023 Bond Future

R023 On 04/05/2017	Bond Future	Buy	50	0.00
R023 On 04/05/2017	Bond Future	Sell	50	0.00
R023 On 04/05/2017	Bond Future	Sell	50	0.00
R023 On 04/05/2017	Bond Future	Buy	50	0.00

R2030 Bond Future

2030 On 04/05/2017	Bond Future	Sell	309	0.00
2030 On 04/05/2017	Bond Future	Buy	309	0.00

R2037 Bond Future

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	8	0.00
2037 On 04/05/2017	Bond Future	Buy	8	0.00
2037 On 04/05/2017	Bond Future	Sell	10	0.00
2037 On 04/05/2017	Bond Future	Buy	10	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	20	0.00
2037 On 04/05/2017	Bond Future	Buy	20	0.00
2037 On 04/05/2017	Bond Future	Sell	26	0.00
2037 On 04/05/2017	Bond Future	Buy	26	0.00
2037 On 04/05/2017	Bond Future	Sell	34	0.00
2037 On 04/05/2017	Bond Future	Buy	34	0.00
2037 On 04/05/2017	Bond Future	Sell	45	0.00
2037 On 04/05/2017	Bond Future	Buy	45	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	60	0.00
2037 On 04/05/2017	Bond Future	Buy	60	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	60	0.00
2037 On 04/05/2017	Bond Future	Buy	60	0.00
2037 On 04/05/2017	Bond Future	Sell	88	0.00
2037 On 04/05/2017	Bond Future	Buy	88	0.00
2037 On 04/05/2017	Bond Future	Sell	93	0.00
2037 On 04/05/2017	Bond Future	Buy	93	0.00
2037 On 04/05/2017	Bond Future	Sell	96	0.00
2037 On 04/05/2017	Bond Future	Buy	96	0.00
2037 On 04/05/2017	Bond Future	Sell	140	0.00
2037 On 04/05/2017	Bond Future	Buy	140	0.00
2037 On 04/05/2017	Bond Future	Sell	260	0.00
2037 On 04/05/2017	Bond Future	Buy	260	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2017			Sell	300	0.00
2037 On 04/05/2017			Buy	300	0.00
2037 On 04/05/2017			Sell	740	0.00
2037 On 04/05/2017			Buy	740	0.00
2037 On 04/05/2017			Buy	2,012	0.00
2037 On 04/05/2017			Sell	2,012	0.00
R204 Bond Future					
R204 On 04/05/2017			Buy	90	0.00
R204 On 04/05/2017			Sell	90	0.00
R2040 Bond Future					
2040 On 04/05/2017			Sell	7	0.00
2040 On 04/05/2017			Buy	7	0.00
2040 On 04/05/2017			Sell	7	0.00
2040 On 04/05/2017			Buy	7	0.00
2040 On 04/05/2017			Sell	10	0.00
2040 On 04/05/2017			Buy	10	0.00
2040 On 04/05/2017			Sell	12	0.00
2040 On 04/05/2017			Buy	12	0.00
2040 On 04/05/2017			Sell	34	0.00
2040 On 04/05/2017			Buy	34	0.00
2040 On 04/05/2017			Sell	41	0.00
2040 On 04/05/2017			Buy	41	0.00
2040 On 04/05/2017			Sell	89	0.00
2040 On 04/05/2017			Buy	89	0.00
2040 On 04/05/2017			Sell	90	0.00
2040 On 04/05/2017			Buy	90	0.00
2040 On 04/05/2017			Buy	135	0.00
2040 On 04/05/2017			Sell	135	0.00
2040 On 04/05/2017			Sell	155	0.00
2040 On 04/05/2017			Buy	155	0.00
R2048 Bond Future					
R248 On 04/05/2017			Sell	40	0.00
R248 On 04/05/2017			Buy	40	0.00
R207 Bond Future					
R207 On 04/05/2017			Buy	247	0.00
R207 On 04/05/2017			Sell	247	0.00
R207 On 04/05/2017			Buy	349	0.00

R207 On 04/05/2017 Bond Future

Sell

349

0.00

Grand Total for Daily Detailed Turnover:

8,133

0.00