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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/03/2017

TO DATE : 28/03/2017

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

R186 On 04/05/2017	Bond Future		Sell	1	0.00
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		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Buy	2	0.00
R186 On 04/05/2017	Bond Future		Sell	2	0.00
R186 On 04/05/2017	Bond Future		Buy	2	0.00
R186 On 04/05/2017	Bond Future		Sell	2	0.00
R186 On 04/05/2017	Bond Future		Sell	3	0.00
R186 On 04/05/2017	Bond Future		Buy	3	0.00
R186 On 04/05/2017	Bond Future		Buy	3	0.00
R186 On 04/05/2017	Bond Future		Sell	3	0.00
R186 On 04/05/2017	Bond Future		Buy	3	0.00
R186 On 04/05/2017	Bond Future		Sell	3	0.00

R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Sell	7	0.00
R186 On 04/05/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Sell	7	0.00
R186 On 04/05/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Buy	16	0.00
R186 On 04/05/2017	Bond Future	Sell	16	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Sell	35	0.00
R186 On 04/05/2017	Bond Future	Buy	35	0.00
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	39	0.00
R186 On 04/05/2017	Bond Future	Buy	39	0.00
R186 On 04/05/2017	Bond Future	Sell	50	0.00
R186 On 04/05/2017	Bond Future	Buy	50	0.00
R186 On 04/05/2017	Bond Future	Buy	50	0.00
R186 On 04/05/2017	Bond Future	Sell	50	0.00
R186 On 04/05/2017	Bond Future	Sell	54	0.00
R186 On 04/05/2017	Bond Future	Buy	54	0.00
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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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		Sell	110	0.00
R186 On 04/05/2017	Bond Future		Buy	110	0.00
R186 On 04/05/2017	Bond Future		Sell	120	0.00
R186 On 04/05/2017	Bond Future		Buy	120	0.00
R186 On 04/05/2017	Bond Future		Sell	149	0.00
R186 On 04/05/2017	Bond Future		Buy	149	0.00
R186 On 04/05/2017	Bond Future		Sell	290	0.00
R186 On 04/05/2017	Bond Future		Buy	290	0.00
R186 On 04/05/2017	Bond Future		Buy	1,011	0.00
R186 On 04/05/2017	Bond Future		Sell	1,011	0.00
R2030 Bond Future					
2030 On 04/05/2017	Bond Future		Buy	58	0.00
2030 On 04/05/2017	Bond Future		Sell	58	0.00
2030 On 04/05/2017	Bond Future		Buy	325	0.00
2030 On 04/05/2017	Bond Future		Sell	325	0.00
2030 On 04/05/2017	Bond Future		Buy	598	0.00
2030 On 04/05/2017	Bond Future		Sell	598	0.00
2030 On 04/05/2017	Bond Future		Buy	981	0.00
2030 On 04/05/2017	Bond Future		Sell	981	0.00
R2035 Bond Future					
R035 On 04/05/2017	Bond Future		Buy	55	0.00
R035 On 04/05/2017	Bond Future		Sell	55	0.00
R2037 Bond Future					
2037 On 04/05/2017	Bond Future		Buy	38	0.00
2037 On 04/05/2017	Bond Future		Sell	38	0.00
2037 On 04/05/2017	Bond Future		Sell	77	0.00
2037 On 04/05/2017	Bond Future		Buy	77	0.00
2037 On 04/05/2017	Bond Future		Buy	1,700	0.00
2037 On 04/05/2017	Bond Future		Sell	1,700	0.00
R204 Bond Future					
R204 On 04/05/2017	Bond Future		Buy	170	0.00
R204 On 04/05/2017	Bond Future		Sell	170	0.00
R2048 Bond Future					
R248 On 04/05/2017	Bond Future		Buy	2,000	0.00

R248 On 04/05/2017	Bond Future	Sell	2,000	0.00
R248 On 04/05/2017	Bond Future	Sell	2,000	0.00
R248 On 04/05/2017	Bond Future	Buy	2,000	0.00

R207 Bond Future

R207 On 04/05/2017	Bond Future	Sell	100	0.00
R207 On 04/05/2017	Bond Future	Buy	100	0.00
R207 On 04/05/2017	Bond Future	Sell	100	0.00
R207 On 04/05/2017	Bond Future	Buy	100	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Buy	300	0.00
R209 On 04/05/2017	Bond Future	Sell	300	0.00
R209 On 04/05/2017	Bond Future	Sell	300	0.00
R209 On 04/05/2017	Bond Future	Buy	300	0.00
R209 On 04/05/2017	Bond Future	Sell	2,500	0.00
R209 On 04/05/2017	Bond Future	Buy	2,500	0.00

R213 Bond Future

R213 On 04/05/2017	Bond Future	Sell	70	0.00
R213 On 04/05/2017	Bond Future	Buy	70	0.00
R213 On 04/05/2017	Bond Future	Sell	70	0.00
R213 On 04/05/2017	Bond Future	Buy	70	0.00

Grand Total for Daily Detailed Turnover:			13,928	0.00
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