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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/03/2017

TO DATE : 29/03/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 04/05/2017			Sell	13	0.00
2038 On 04/05/2017			Buy	13	0.00
2038 On 04/05/2017			Sell	30	0.00
2038 On 04/05/2017			Buy	30	0.00
2038 On 04/05/2017			Buy	43	0.00
2038 On 04/05/2017			Sell	43	0.00
R186 Bond Future					
R186 On 04/05/2017			Sell	1	0.00
R186 On 04/05/2017			Buy	1	0.00
R186 On 04/05/2017			Sell	1	0.00
R186 On 04/05/2017			Buy	1	0.00
R186 On 04/05/2017			Sell	1	0.00
R186 On 04/05/2017			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	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	Buy	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	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	5	0.00
R186 On 04/05/2017	Bond Future	Buy	5	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	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 04/05/2017	Bond Future	Buy	13	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 04/05/2017	Bond Future	Buy	13	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 04/05/2017	Bond Future	Buy	13	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	Sell	17	0.00
R186 On 04/05/2017	Bond Future	Buy	17	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	25	0.00
R186 On 04/05/2017	Bond Future	Sell	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	49	0.00
R186 On 04/05/2017	Bond Future	Buy	49	0.00
R186 On 04/05/2017	Bond Future	Sell	67	0.00
R186 On 04/05/2017	Bond Future	Buy	67	0.00
R186 On 04/05/2017	Bond Future	Sell	113	0.00
R186 On 04/05/2017	Bond Future	Buy	113	0.00
R186 On 04/05/2017	Bond Future	Sell	125	0.00
R186 On 04/05/2017	Bond Future	Buy	125	0.00
R186 On 04/05/2017	Bond Future	Sell	129	0.00
R186 On 04/05/2017	Bond Future	Buy	129	0.00
R186 On 04/05/2017	Bond Future	Sell	163	0.00
R186 On 04/05/2017	Bond Future	Buy	163	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Sell	169	0.00
R186 On 04/05/2017	Bond Future		Buy	169	0.00
R186 On 04/05/2017	Bond Future		Sell	189	0.00
R186 On 04/05/2017	Bond Future		Buy	189	0.00
R186 On 04/05/2017	Bond Future		Sell	250	0.00
R186 On 04/05/2017	Bond Future		Buy	250	0.00
R186 On 04/05/2017	Bond Future		Sell	250	0.00
R186 On 04/05/2017	Bond Future		Buy	250	0.00
R186 On 04/05/2017	Bond Future		Sell	257	0.00
R186 On 04/05/2017	Bond Future		Buy	257	0.00
R186 On 04/05/2017	Bond Future		Sell	297	0.00
R186 On 04/05/2017	Bond Future		Buy	297	0.00
R186 On 04/05/2017	Bond Future		Sell	307	0.00
R186 On 04/05/2017	Bond Future		Buy	307	0.00
R186 On 04/05/2017	Bond Future		Sell	579	0.00
R186 On 04/05/2017	Bond Future		Buy	579	0.00
R186 On 04/05/2017	Bond Future		Sell	664	0.00
R186 On 04/05/2017	Bond Future		Buy	664	0.00
R186 On 04/05/2017	Bond Future		Sell	1,079	0.00
R186 On 04/05/2017	Bond Future		Buy	1,079	0.00
R186 On 04/05/2017	Bond Future		Sell	1,556	0.00
R186 On 04/05/2017	Bond Future		Buy	1,556	0.00
R186 On 04/05/2017	Bond Future		Sell	1,574	0.00
R186 On 04/05/2017	Bond Future		Buy	1,574	0.00
R186 On 04/05/2017	Bond Future		Sell	2,000	0.00
R186 On 04/05/2017	Bond Future		Buy	2,000	0.00
R186 On 04/05/2017	Bond Future		Sell	2,000	0.00
R186 On 04/05/2017	Bond Future		Buy	2,000	0.00
R2023 Bond Future					
R023 On 04/05/2017	Bond Future		Sell	24	0.00
R023 On 04/05/2017	Bond Future		Buy	24	0.00
R023 On 04/05/2017	Bond Future		Sell	200	0.00
R023 On 04/05/2017	Bond Future		Buy	200	0.00
R023 On 04/05/2017	Bond Future		Buy	224	0.00
R023 On 04/05/2017	Bond Future		Sell	224	0.00
R2030 Bond Future					
2030 On 04/05/2017	Bond Future		Buy	184	0.00
2030 On 04/05/2017	Bond Future		Sell	184	0.00

R204 Bond Future

R204 On 04/05/2017	Bond Future	Sell	20	0.00
R204 On 04/05/2017	Bond Future	Buy	20	0.00
R204 On 04/05/2017	Bond Future	Sell	24	0.00
R204 On 04/05/2017	Bond Future	Buy	24	0.00
R204 On 04/05/2017	Bond Future	Sell	40	0.00
R204 On 04/05/2017	Bond Future	Buy	40	0.00
R204 On 04/05/2017	Bond Future	Sell	47	0.00
R204 On 04/05/2017	Bond Future	Buy	47	0.00
R204 On 04/05/2017	Bond Future	Sell	79	0.00
R204 On 04/05/2017	Bond Future	Buy	79	0.00
R204 On 04/05/2017	Bond Future	Sell	100	0.00
R204 On 04/05/2017	Bond Future	Buy	100	0.00
R204 On 04/05/2017	Bond Future	Sell	120	0.00
R204 On 04/05/2017	Bond Future	Buy	120	0.00
R204 On 04/05/2017	Bond Future	Sell	970	0.00
R204 On 04/05/2017	Bond Future	Buy	970	0.00
R204 On 04/05/2017	Bond Future	Buy	1,400	0.00
R204 On 04/05/2017	Bond Future	Sell	1,400	0.00

R207 Bond Future

R207 On 04/05/2017	Bond Future	Sell	16	0.00
R207 On 04/05/2017	Bond Future	Buy	16	0.00
R207 On 04/05/2017	Bond Future	Sell	16	0.00
R207 On 04/05/2017	Bond Future	Buy	16	0.00

R208 Bond Futures

R208 On 04/05/2017	Bond Future	Sell	862	0.00
R208 On 04/05/2017	Bond Future	Buy	862	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Sell	8	0.00
R209 On 04/05/2017	Bond Future	Buy	8	0.00
R209 On 04/05/2017	Bond Future	Buy	8	0.00
R209 On 04/05/2017	Bond Future	Sell	8	0.00

R214 Bond Future

R214 On 04/05/2017	Bond Future	Buy	13	0.00
R214 On 04/05/2017	Bond Future	Sell	13	0.00
R214 On 04/05/2017	Bond Future	Buy	13	0.00
R214 On 04/05/2017	Bond Future	Sell	13	0.00
R214 On 04/05/2017	Bond Future	Sell	350	0.00
R214 On 04/05/2017	Bond Future	Buy	350	0.00
R214 On 04/05/2017	Bond Future	Buy	350	0.00
R214 On 04/05/2017	Bond Future	Sell	350	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**17,149****0.00**