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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/03/2017

TO DATE : 30/03/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 04/05/2017	Bond Future		Buy	502	0.00
2029 On 04/05/2017	Bond Future		Sell	502	0.00
2029 On 04/05/2017	Bond Future		Buy	1,770	0.00
2029 On 04/05/2017	Bond Future		Sell	1,770	0.00
2029 On 04/05/2017	Bond Future		Buy	2,272	0.00
2029 On 04/05/2017	Bond Future		Sell	2,272	0.00
R186 Bond Future					
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	20	0.00
R186 On 04/05/2017	Bond Future		Buy	20	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	Buy	44	0.00
R186 On 04/05/2017	Bond Future	Sell	44	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	Buy	50	0.00
R186 On 04/05/2017	Bond Future	Sell	50	0.00
R186 On 04/05/2017	Bond Future	Buy	52	0.00
R186 On 04/05/2017	Bond Future	Sell	52	0.00
R186 On 04/05/2017	Bond Future	Sell	61	0.00
R186 On 04/05/2017	Bond Future	Buy	61	0.00
R186 On 04/05/2017	Bond Future	Buy	62	0.00
R186 On 04/05/2017	Bond Future	Sell	62	0.00
R186 On 04/05/2017	Bond Future	Sell	69	0.00
R186 On 04/05/2017	Bond Future	Buy	69	0.00
R186 On 04/05/2017	Bond Future	Sell	102	0.00
R186 On 04/05/2017	Bond Future	Buy	102	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	138	0.00
R186 On 04/05/2017	Bond Future	Buy	138	0.00
R186 On 04/05/2017	Bond Future	Buy	241	0.00
R186 On 04/05/2017	Bond Future	Sell	241	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	Buy	283	0.00
R186 On 04/05/2017	Bond Future	Sell	283	0.00
R186 On 04/05/2017	Bond Future	Buy	283	0.00
R186 On 04/05/2017	Bond Future	Sell	283	0.00
R186 On 04/05/2017	Bond Future	Buy	286	0.00
R186 On 04/05/2017	Bond Future	Sell	286	0.00
R186 On 04/05/2017	Bond Future	Buy	448	0.00
R186 On 04/05/2017	Bond Future	Sell	448	0.00
R186 On 04/05/2017	Bond Future	Buy	472	0.00
R186 On 04/05/2017	Bond Future	Sell	472	0.00
R186 On 04/05/2017	Bond Future	Sell	500	0.00
R186 On 04/05/2017	Bond Future	Buy	500	0.00
R186 On 04/05/2017	Bond Future	Sell	500	0.00
R186 On 04/05/2017	Bond Future	Buy	500	0.00
R186 On 04/05/2017	Bond Future	Buy	607	0.00
R186 On 04/05/2017	Bond Future	Sell	607	0.00
R186 On 04/05/2017	Bond Future	Buy	640	0.00
R186 On 04/05/2017	Bond Future	Sell	640	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	667	0.00
R186 On 04/05/2017	Bond Future		Sell	667	0.00
R186 On 04/05/2017	Bond Future		Buy	720	0.00
R186 On 04/05/2017	Bond Future		Sell	720	0.00
R186 On 04/05/2017	Bond Future		Sell	1,048	0.00
R186 On 04/05/2017	Bond Future		Buy	1,048	0.00
R186 On 04/05/2017	Bond Future		Buy	1,068	0.00
R186 On 04/05/2017	Bond Future		Sell	1,068	0.00
R186 On 04/05/2017	Bond Future		Buy	1,158	0.00
R186 On 04/05/2017	Bond Future		Sell	1,158	0.00
R186 On 04/05/2017	Bond Future		Sell	5,750	0.00
R186 On 04/05/2017	Bond Future		Buy	5,750	0.00
R186 On 04/05/2017	Bond Future		Sell	5,750	0.00
R186 On 04/05/2017	Bond Future		Buy	5,750	0.00
R202 Bond Future					
R202 On 04/05/2017	Bond Future		Buy	420	0.00
R202 On 04/05/2017	Bond Future		Sell	420	0.00
R2023 Bond Future					
R023 On 04/05/2017	Bond Future		Sell	14	0.00
R023 On 04/05/2017	Bond Future		Buy	14	0.00
R023 On 04/05/2017	Bond Future		Sell	49	0.00
R023 On 04/05/2017	Bond Future		Buy	49	0.00
R023 On 04/05/2017	Bond Future		Sell	296	0.00
R023 On 04/05/2017	Bond Future		Buy	296	0.00
R023 On 04/05/2017	Bond Future		Buy	359	0.00
R023 On 04/05/2017	Bond Future		Sell	359	0.00
R2030 Bond Future					
2030 On 04/05/2017	Bond Future		Sell	15	0.00
2030 On 04/05/2017	Bond Future		Buy	15	0.00
2030 On 04/05/2017	Bond Future		Buy	15	0.00
2030 On 04/05/2017	Bond Future		Sell	15	0.00
2030 On 04/05/2017	Bond Future		Buy	300	0.00
2030 On 04/05/2017	Bond Future		Sell	300	0.00
2030 On 04/05/2017	Bond Future		Sell	300	0.00
2030 On 04/05/2017	Bond Future		Buy	300	0.00
R2035 Bond Future					
R035 On 04/05/2017	Bond Future		Sell	48	0.00

