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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/11/2016

TO DATE : 18/11/2016

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

R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Buy	1	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	3	0.00
R186 On 02/02/2017	Bond Future		Buy	3	0.00
R186 On 02/02/2017	Bond Future		Sell	8	0.00
R186 On 02/02/2017	Bond Future		Buy	8	0.00
R186 On 02/02/2017	Bond Future		Buy	8	0.00
R186 On 02/02/2017	Bond Future		Sell	8	0.00

R186 On 02/02/2017	Bond Future	9.50	Put	Sell	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	10	0.00
R186 On 02/02/2017	Bond Future			Sell	16	0.00
R186 On 02/02/2017	Bond Future			Buy	16	0.00
R186 On 02/02/2017	Bond Future			Sell	19	0.00
R186 On 02/02/2017	Bond Future			Buy	19	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	20	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	20	0.00
R186 On 02/02/2017	Bond Future			Sell	21	0.00
R186 On 02/02/2017	Bond Future			Buy	21	0.00
R186 On 02/02/2017	Bond Future			Sell	23	0.00
R186 On 02/02/2017	Bond Future			Buy	23	0.00
R186 On 02/02/2017	Bond Future			Sell	25	0.00
R186 On 02/02/2017	Bond Future			Buy	25	0.00
R186 On 02/02/2017	Bond Future			Buy	27	0.00
R186 On 02/02/2017	Bond Future			Sell	27	0.00
R186 On 02/02/2017	Bond Future			Sell	28	0.00
R186 On 02/02/2017	Bond Future			Buy	28	0.00
R186 On 02/02/2017	Bond Future			Sell	31	0.00
R186 On 02/02/2017	Bond Future			Buy	31	0.00
R186 On 02/02/2017	Bond Future			Sell	37	0.00
R186 On 02/02/2017	Bond Future			Buy	37	0.00
R186 On 02/02/2017	Bond Future			Buy	38	0.00
R186 On 02/02/2017	Bond Future			Sell	38	0.00
R186 On 02/02/2017	Bond Future			Sell	41	0.00
R186 On 02/02/2017	Bond Future			Buy	41	0.00
R186 On 02/02/2017	Bond Future			Sell	50	0.00
R186 On 02/02/2017	Bond Future			Buy	50	0.00
R186 On 02/02/2017	Bond Future			Buy	50	0.00
R186 On 02/02/2017	Bond Future			Sell	50	0.00
R186 On 02/02/2017	Bond Future			Sell	50	0.00
R186 On 02/02/2017	Bond Future			Buy	50	0.00
R186 On 02/02/2017	Bond Future			Buy	50	0.00
R186 On 02/02/2017	Bond Future			Sell	50	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	50	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	50	0.00
R186 On 02/02/2017	Bond Future			Buy	77	0.00
R186 On 02/02/2017	Bond Future			Sell	77	0.00
R186 On 02/02/2017	Bond Future			Sell	94	0.00
R186 On 02/02/2017	Bond Future			Buy	94	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017			Sell	115	0.00
R186 On 02/02/2017			Buy	115	0.00
R186 On 02/02/2017			Sell	142	0.00
R186 On 02/02/2017			Buy	142	0.00
R186 On 02/02/2017			Sell	168	0.00
R186 On 02/02/2017			Buy	168	0.00
R186 On 02/02/2017			Sell	252	0.00
R186 On 02/02/2017			Buy	252	0.00
R186 On 02/02/2017			Sell	301	0.00
R186 On 02/02/2017			Buy	301	0.00
R186 On 02/02/2017			Sell	452	0.00
R186 On 02/02/2017			Buy	452	0.00
R186 On 02/02/2017			Sell	651	0.00
R186 On 02/02/2017			Buy	651	0.00
R186 On 02/02/2017			Sell	674	0.00
R186 On 02/02/2017			Buy	674	0.00
R186 On 02/02/2017			Sell	976	0.00
R186 On 02/02/2017			Buy	976	0.00
R186 On 02/02/2017			Sell	1,012	0.00
R186 On 02/02/2017			Buy	1,012	0.00
R186 On 02/02/2017			Sell	2,000	0.00
R186 On 02/02/2017			Buy	2,000	0.00
R186 On 02/02/2017			Sell	3,000	0.00
R186 On 02/02/2017			Buy	3,000	0.00
R2030 Bond Future					
2030 On 02/02/2017			Buy	2,000	0.00
2030 On 02/02/2017			Sell	2,000	0.00
2030 On 02/02/2017			Buy	2,000	0.00
2030 On 02/02/2017			Sell	2,000	0.00
2030 On 02/02/2017			Buy	2,900	0.00
2030 On 02/02/2017			Sell	2,900	0.00
2030 On 02/02/2017			Buy	2,900	0.00
2030 On 02/02/2017			Sell	2,900	0.00
R209 Bond Future					
R209 On 02/02/2017			Sell	17	0.00
R209 On 02/02/2017			Buy	17	0.00
R213 Bond Future					
R213 On 02/02/2017			Sell	18	0.00

R213 On 02/02/2017	Bond Future	Buy	18	0.00
R213 On 02/02/2017	Bond Future	Sell	18	0.00
R213 On 02/02/2017	Bond Future	Buy	18	0.00
Grand Total for Daily Detailed Turnover:			20,449	0.00