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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/03/2017

TO DATE : 17/03/2017

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		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		Sell	4	0.00
R186 On 04/05/2017	Bond Future		Buy	4	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	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	11	0.00
R186 On 04/05/2017	Bond Future			Buy	11	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	16	0.00
R186 On 04/05/2017	Bond Future			Buy	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			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			Buy	34	0.00
R186 On 04/05/2017	Bond Future			Sell	34	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			Buy	37	0.00
R186 On 04/05/2017	Bond Future			Sell	37	0.00
R186 On 04/05/2017	Bond Future			Sell	38	0.00
R186 On 04/05/2017	Bond Future			Buy	38	0.00
R186 On 04/05/2017	Bond Future			Buy	39	0.00
R186 On 04/05/2017	Bond Future			Sell	39	0.00
R186 On 04/05/2017	Bond Future			Sell	41	0.00
R186 On 04/05/2017	Bond Future			Buy	41	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	73	0.00
R186 On 04/05/2017	Bond Future			Buy	73	0.00
R186 On 04/05/2017	Bond Future			Sell	103	0.00
R186 On 04/05/2017	Bond Future			Buy	103	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	104	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	104	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	104	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	104	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	111	0.00
R186 On 04/05/2017	Bond Future			Buy	111	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	116	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	116	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	116	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	116	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	119	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	119	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	119	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	119	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	9.20	Put	Buy	146	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	146	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	146	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	146	0.00
R186 On 04/05/2017	Bond Future			Sell	164	0.00
R186 On 04/05/2017	Bond Future			Buy	164	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			Sell	290	0.00
R186 On 04/05/2017	Bond Future			Buy	290	0.00
R186 On 04/05/2017	Bond Future			Sell	302	0.00
R186 On 04/05/2017	Bond Future			Buy	302	0.00
R186 On 04/05/2017	Bond Future			Sell	502	0.00
R186 On 04/05/2017	Bond Future			Buy	502	0.00
R186 On 04/05/2017	Bond Future			Sell	595	0.00
R186 On 04/05/2017	Bond Future			Buy	595	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	647	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	647	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	647	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	647	0.00
R186 On 04/05/2017	Bond Future			Sell	1,200	0.00
R186 On 04/05/2017	Bond Future			Buy	1,200	0.00
R186 On 04/05/2017	Bond Future			Sell	1,205	0.00
R186 On 04/05/2017	Bond Future			Buy	1,205	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	1,477	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	1,477	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	1,477	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	1,477	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	2,609	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	2,609	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	2,609	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	2,609	0.00

R2032 Bond Future

2032 On 04/05/2017	Bond Future			Sell	3,768	0.00
2032 On 04/05/2017	Bond Future			Buy	3,768	0.00

R207 Bond Future

R207 On 04/05/2017	Bond Future	Buy	1	0.00
R207 On 04/05/2017	Bond Future	Sell	1	0.00
R207 On 04/05/2017	Bond Future	Buy	2	0.00
R207 On 04/05/2017	Bond Future	Sell	2	0.00
R207 On 04/05/2017	Bond Future	Buy	8	0.00
R207 On 04/05/2017	Bond Future	Sell	8	0.00
R207 On 04/05/2017	Bond Future	Buy	8	0.00
R207 On 04/05/2017	Bond Future	Sell	8	0.00
R207 On 04/05/2017	Bond Future	Buy	20	0.00
R207 On 04/05/2017	Bond Future	Sell	20	0.00
R207 On 04/05/2017	Bond Future	Buy	24	0.00
R207 On 04/05/2017	Bond Future	Sell	24	0.00
R207 On 04/05/2017	Bond Future	Buy	60	0.00
R207 On 04/05/2017	Bond Future	Sell	60	0.00
R207 On 04/05/2017	Bond Future	Buy	60	0.00
R207 On 04/05/2017	Bond Future	Sell	60	0.00
R207 On 04/05/2017	Bond Future	Buy	60	0.00
R207 On 04/05/2017	Bond Future	Sell	60	0.00
R207 On 04/05/2017	Bond Future	Buy	81	0.00
R207 On 04/05/2017	Bond Future	Sell	81	0.00
R207 On 04/05/2017	Bond Future	Buy	88	0.00
R207 On 04/05/2017	Bond Future	Sell	88	0.00
R207 On 04/05/2017	Bond Future	Buy	120	0.00
R207 On 04/05/2017	Bond Future	Sell	120	0.00
R207 On 04/05/2017	Bond Future	Buy	250	0.00
R207 On 04/05/2017	Bond Future	Sell	250	0.00
R207 On 04/05/2017	Bond Future	Buy	280	0.00
R207 On 04/05/2017	Bond Future	Sell	280	0.00
R207 On 04/05/2017	Bond Future	Buy	680	0.00
R207 On 04/05/2017	Bond Future	Sell	680	0.00
R207 On 04/05/2017	Bond Future	Sell	1,742	0.00
R207 On 04/05/2017	Bond Future	Buy	1,742	0.00

Grand Total for Daily Detailed Turnover: **23,224** **0.00**