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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/06/2017

TO DATE : 29/06/2017

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

R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Sell	11	0.00
R186 On 03/08/2017	Bond Future		Buy	11	0.00
R186 On 03/08/2017	Bond Future		Buy	21	0.00
R186 On 03/08/2017	Bond Future		Sell	21	0.00
R186 On 03/08/2017	Bond Future		Sell	50	0.00
R186 On 03/08/2017	Bond Future		Buy	50	0.00
R186 On 03/08/2017	Bond Future		Sell	72	0.00
R186 On 03/08/2017	Bond Future		Buy	72	0.00
R186 On 03/08/2017	Bond Future		Buy	72	0.00
R186 On 03/08/2017	Bond Future		Sell	72	0.00
R186 On 03/08/2017	Bond Future		Sell	81	0.00
R186 On 03/08/2017	Bond Future		Buy	81	0.00

R186 On 03/08/2017	Bond Future	Buy	269	0.00
R186 On 03/08/2017	Bond Future	Sell	269	0.00
R186 On 03/08/2017	Bond Future	Buy	341	0.00
R186 On 03/08/2017	Bond Future	Sell	341	0.00
R186 On 03/08/2017	Bond Future	Sell	495	0.00
R186 On 03/08/2017	Bond Future	Buy	495	0.00
R186 On 03/08/2017	Bond Future	Sell	691	0.00
R186 On 03/08/2017	Bond Future	Buy	691	0.00
R186 On 03/08/2017	Bond Future	Buy	927	0.00
R186 On 03/08/2017	Bond Future	Sell	927	0.00
R186 On 03/08/2017	Bond Future	Buy	1,422	0.00
R186 On 03/08/2017	Bond Future	Sell	1,422	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future	Sell	30	0.00
2030 On 03/08/2017	Bond Future	Buy	30	0.00
2030 On 03/08/2017	Bond Future	Sell	30	0.00
2030 On 03/08/2017	Bond Future	Buy	30	0.00

R2040 Bond Future

2040 On 03/08/2017	Bond Future	Sell	700	0.00
2040 On 03/08/2017	Bond Future	Buy	700	0.00

R2044 Bond Future

2044 On 03/08/2017	Bond Future	Buy	170	0.00
2044 On 03/08/2017	Bond Future	Sell	170	0.00
2044 On 03/08/2017	Bond Future	Buy	340	0.00
2044 On 03/08/2017	Bond Future	Sell	340	0.00
2044 On 03/08/2017	Bond Future	Sell	340	0.00
2044 On 03/08/2017	Bond Future	Buy	340	0.00

R208 Bond Futures

R208 On 03/08/2017	Bond Future	Sell	100	0.00
R208 On 03/08/2017	Bond Future	Buy	100	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Sell	3	0.00
R209 On 02/11/2017	Bond Future	Buy	3	0.00
R209 On 02/11/2017	Bond Future	Sell	160	0.00
R209 On 02/11/2017	Bond Future	Buy	160	0.00
R209 On 02/11/2017	Bond Future	Sell	200	0.00
R209 On 02/11/2017	Bond Future	Buy	200	0.00
R209 On 02/11/2017	Bond Future	Sell	420	0.00
R209 On 02/11/2017	Bond Future	Buy	420	0.00
R209 On 02/11/2017	Bond Future	Buy	783	0.00
R209 On 02/11/2017	Bond Future	Sell	783	0.00

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

Grand Total for Daily Detailed Turnover:**7,738****0.00**