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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/07/2017

TO DATE : 13/07/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 03/08/2017	Index Future		Buy	2	0.00
ALBI On 03/08/2017	Index Future		Sell	2	0.00
ALBI On 03/08/2017	Index Future		Buy	2	0.00
ALBI On 03/08/2017	Index Future		Sell	2	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Buy	19	0.00
R186 On 03/08/2017	Bond Future		Sell	19	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00

R186 On 03/08/2017	Bond Future		Sell	25	0.00	
R186 On 03/08/2017	Bond Future		Buy	25	0.00	
R186 On 03/08/2017	Bond Future		Sell	25	0.00	
R186 On 03/08/2017	Bond Future		Buy	25	0.00	
R186 On 03/08/2017	Bond Future		Buy	30	0.00	
R186 On 03/08/2017	Bond Future		Sell	30	0.00	
R186 On 03/08/2017	Bond Future		Buy	34	0.00	
R186 On 03/08/2017	Bond Future		Sell	34	0.00	
R186 On 03/08/2017	Bond Future		Sell	36	0.00	
R186 On 03/08/2017	Bond Future		Buy	36	0.00	
R186 On 03/08/2017	Bond Future		Buy	40	0.00	
R186 On 03/08/2017	Bond Future		Sell	40	0.00	
R186 On 03/08/2017	Bond Future		Sell	48	0.00	
R186 On 03/08/2017	Bond Future		Buy	48	0.00	
R186 On 03/08/2017	Bond Future		Sell	53	0.00	
R186 On 03/08/2017	Bond Future		Buy	53	0.00	
R186 On 03/08/2017	Bond Future	9.50	Put	Buy	54	0.00
R186 On 03/08/2017	Bond Future	9.50	Put	Sell	54	0.00
R186 On 03/08/2017	Bond Future		Buy	70	0.00	
R186 On 03/08/2017	Bond Future		Sell	70	0.00	
R186 On 03/08/2017	Bond Future		Sell	99	0.00	
R186 On 03/08/2017	Bond Future		Buy	99	0.00	
R186 On 03/08/2017	Bond Future		Sell	105	0.00	
R186 On 03/08/2017	Bond Future		Buy	105	0.00	
R186 On 03/08/2017	Bond Future		Sell	135	0.00	
R186 On 03/08/2017	Bond Future		Buy	135	0.00	
R186 On 03/08/2017	Bond Future		Sell	184	0.00	
R186 On 03/08/2017	Bond Future		Buy	184	0.00	
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	340	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	340	0.00
R186 On 03/08/2017	Bond Future		Buy	387	0.00	
R186 On 03/08/2017	Bond Future		Sell	387	0.00	
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	604	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	604	0.00

R2023 Bond Future

R023 On 03/08/2017	Bond Future		Buy	403	0.00
R023 On 03/08/2017	Bond Future		Sell	403	0.00
R023 On 03/08/2017	Bond Future		Buy	717	0.00
R023 On 03/08/2017	Bond Future		Sell	717	0.00
R023 On 03/08/2017	Bond Future		Sell	1,120	0.00
R023 On 03/08/2017	Bond Future		Buy	1,120	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future		Sell	173	0.00
2030 On 03/08/2017	Bond Future		Buy	173	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/08/2017			Sell	309	0.00
2030 On 03/08/2017			Buy	309	0.00
2030 On 03/08/2017			Buy	482	0.00
2030 On 03/08/2017			Sell	482	0.00
R2032 Bond Future					
2032 On 03/08/2017			Sell	39	0.00
2032 On 03/08/2017			Buy	39	0.00
2032 On 03/08/2017			Sell	205	0.00
2032 On 03/08/2017			Buy	205	0.00
2032 On 03/08/2017			Sell	365	0.00
2032 On 03/08/2017			Buy	365	0.00
2032 On 03/08/2017			Buy	570	0.00
2032 On 03/08/2017			Sell	570	0.00
2032 On 03/08/2017			Sell	2,639	0.00
2032 On 03/08/2017			Buy	2,639	0.00
R2035 Bond Future					
R035 On 03/08/2017			Sell	72	0.00
R035 On 03/08/2017			Buy	72	0.00
R035 On 03/08/2017			Sell	225	0.00
R035 On 03/08/2017			Buy	225	0.00
R035 On 03/08/2017			Sell	401	0.00
R035 On 03/08/2017			Buy	401	0.00
R035 On 03/08/2017			Buy	626	0.00
R035 On 03/08/2017			Sell	626	0.00
R2037 Bond Future					
2037 On 03/08/2017			Sell	353	0.00
2037 On 03/08/2017			Buy	353	0.00
2037 On 03/08/2017			Sell	627	0.00
2037 On 03/08/2017			Buy	627	0.00
2037 On 03/08/2017			Buy	980	0.00
2037 On 03/08/2017			Sell	980	0.00
R204 Bond Future					
R204 On 03/08/2017			Buy	48	0.00
R204 On 03/08/2017			Sell	48	0.00
R204 On 03/08/2017			Buy	86	0.00
R204 On 03/08/2017			Sell	86	0.00
R204 On 03/08/2017			Sell	134	0.00

R204 On 03/08/2017	Bond Future	Buy	134	0.00
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R2040 Bond Future

2040 On 03/08/2017	Bond Future	Sell	240	0.00
2040 On 03/08/2017	Bond Future	Buy	240	0.00
2040 On 03/08/2017	Bond Future	Sell	428	0.00
2040 On 03/08/2017	Bond Future	Buy	428	0.00
2040 On 03/08/2017	Bond Future	Buy	668	0.00
2040 On 03/08/2017	Bond Future	Sell	668	0.00

R2044 Bond Future

2044 On 03/08/2017	Bond Future	Sell	221	0.00
2044 On 03/08/2017	Bond Future	Buy	221	0.00
2044 On 03/08/2017	Bond Future	Sell	394	0.00
2044 On 03/08/2017	Bond Future	Buy	394	0.00
2044 On 03/08/2017	Bond Future	Buy	615	0.00
2044 On 03/08/2017	Bond Future	Sell	615	0.00

R207 Bond Future

R207 On 03/08/2017	Bond Future	Buy	455	0.00
R207 On 03/08/2017	Bond Future	Sell	455	0.00
R207 On 03/08/2017	Bond Future	Buy	809	0.00
R207 On 03/08/2017	Bond Future	Sell	809	0.00
R207 On 03/08/2017	Bond Future	Sell	1,264	0.00
R207 On 03/08/2017	Bond Future	Buy	1,264	0.00

R208 Bond Futures

R208 On 03/08/2017	Bond Future	Buy	201	0.00
R208 On 03/08/2017	Bond Future	Sell	201	0.00
R208 On 03/08/2017	Bond Future	Buy	358	0.00
R208 On 03/08/2017	Bond Future	Sell	358	0.00
R208 On 03/08/2017	Bond Future	Sell	559	0.00
R208 On 03/08/2017	Bond Future	Buy	559	0.00

R209 Bond Future

R209 On 03/08/2017	Bond Future	Sell	30	0.00
R209 On 03/08/2017	Bond Future	Buy	30	0.00
R209 On 03/08/2017	Bond Future	Buy	623	0.00
R209 On 03/08/2017	Bond Future	Sell	623	0.00
R209 On 03/08/2017	Bond Future	Buy	1,108	0.00
R209 On 03/08/2017	Bond Future	Sell	1,108	0.00

R213 Bond Future

R213 On 03/08/2017	Bond Future	Sell	225	0.00
R213 On 03/08/2017	Bond Future	Buy	225	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 03/08/2017	Bond Future		Sell	400	0.00
R213 On 03/08/2017	Bond Future		Buy	400	0.00
R213 On 03/08/2017	Bond Future		Buy	625	0.00
R213 On 03/08/2017	Bond Future		Sell	625	0.00
R214 Bond Future					
R214 On 03/08/2017	Bond Future		Buy	207	0.00
R214 On 03/08/2017	Bond Future		Sell	207	0.00
R214 On 03/08/2017	Bond Future		Buy	369	0.00
R214 On 03/08/2017	Bond Future		Sell	369	0.00
Grand Total for Daily Detailed Turnover:				22,701	0.00