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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/07/2017

TO DATE : 18/07/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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		Buy	1	0.00
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	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
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	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00

R186 On 03/08/2017	Bond Future		Sell	2	0.00	
R186 On 03/08/2017	Bond Future		Buy	2	0.00	
R186 On 03/08/2017	Bond Future		Sell	3	0.00	
R186 On 03/08/2017	Bond Future		Buy	3	0.00	
R186 On 03/08/2017	Bond Future		Sell	5	0.00	
R186 On 03/08/2017	Bond Future		Buy	5	0.00	
R186 On 03/08/2017	Bond Future		Buy	9	0.00	
R186 On 03/08/2017	Bond Future		Sell	9	0.00	
R186 On 03/08/2017	Bond Future		Buy	14	0.00	
R186 On 03/08/2017	Bond Future		Sell	14	0.00	
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	17	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	17	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Sell	17	0.00
R186 On 03/08/2017	Bond Future	9.35	Put	Buy	17	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	17	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	17	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Buy	17	0.00
R186 On 03/08/2017	Bond Future	8.85	Put	Sell	17	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		Sell	40	0.00	
R186 On 03/08/2017	Bond Future		Buy	40	0.00	
R186 On 03/08/2017	Bond Future		Buy	150	0.00	
R186 On 03/08/2017	Bond Future		Sell	150	0.00	
R186 On 03/08/2017	Bond Future		Buy	200	0.00	
R186 On 03/08/2017	Bond Future		Sell	200	0.00	
R186 On 03/08/2017	Bond Future		Sell	244	0.00	
R186 On 03/08/2017	Bond Future		Buy	244	0.00	
R186 On 03/08/2017	Bond Future		Buy	298	0.00	
R186 On 03/08/2017	Bond Future		Sell	298	0.00	
R186 On 03/08/2017	Bond Future		Buy	650	0.00	
R186 On 03/08/2017	Bond Future		Sell	650	0.00	
R186 On 03/08/2017	Bond Future		Buy	1,000	0.00	
R186 On 03/08/2017	Bond Future		Sell	1,000	0.00	
R186 On 03/08/2017	Bond Future		Sell	1,000	0.00	
R186 On 03/08/2017	Bond Future		Buy	1,000	0.00	

R2030 Bond Future

2030 On 03/08/2017	Bond Future		Buy	2,930	0.00
2030 On 03/08/2017	Bond Future		Sell	2,930	0.00

R208 Bond Futures

R208 On 03/08/2017	Bond Future		Sell	2	0.00
R208 On 03/08/2017	Bond Future		Buy	2	0.00
R208 On 03/08/2017	Bond Future		Sell	4	0.00
R208 On 03/08/2017	Bond Future		Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 03/08/2017			Sell	6	0.00
R208 On 03/08/2017			Buy	6	0.00
R209 Bond Future					
R209 On 03/08/2017			Buy	37	0.00
R209 On 03/08/2017			Sell	37	0.00
Grand Total for Daily Detailed Turnover:				6,696	0.00