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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/09/2017

TO DATE : 07/09/2017

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

R186 On 02/11/2017	Bond Future		Buy	5	0.00
R186 On 02/11/2017	Bond Future		Sell	5	0.00
R186 On 02/11/2017	Bond Future		Buy	5	0.00
R186 On 02/11/2017	Bond Future		Sell	5	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00
R186 On 02/11/2017	Bond Future		Sell	8	0.00
R186 On 02/11/2017	Bond Future		Buy	8	0.00
R186 On 02/11/2017	Bond Future		Sell	13	0.00
R186 On 02/11/2017	Bond Future		Buy	13	0.00
R186 On 02/11/2017	Bond Future		Sell	19	0.00
R186 On 02/11/2017	Bond Future		Buy	19	0.00
R186 On 02/11/2017	Bond Future		Buy	20	0.00
R186 On 02/11/2017	Bond Future		Sell	20	0.00

R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	30	0.00
R186 On 02/11/2017	Bond Future	Sell	30	0.00
R186 On 02/11/2017	Bond Future	Buy	30	0.00
R186 On 02/11/2017	Bond Future	Sell	30	0.00
R186 On 02/11/2017	Bond Future	Sell	38	0.00
R186 On 02/11/2017	Bond Future	Buy	38	0.00
R186 On 02/11/2017	Bond Future	Sell	71	0.00
R186 On 02/11/2017	Bond Future	Buy	71	0.00
R186 On 02/11/2017	Bond Future	Sell	77	0.00
R186 On 02/11/2017	Bond Future	Buy	77	0.00
R186 On 02/11/2017	Bond Future	Sell	92	0.00
R186 On 02/11/2017	Bond Future	Buy	92	0.00
R186 On 02/11/2017	Bond Future	Sell	101	0.00
R186 On 02/11/2017	Bond Future	Buy	101	0.00
R186 On 02/11/2017	Bond Future	Buy	120	0.00
R186 On 02/11/2017	Bond Future	Sell	120	0.00
R186 On 02/11/2017	Bond Future	Sell	137	0.00
R186 On 02/11/2017	Bond Future	Buy	137	0.00
R186 On 02/11/2017	Bond Future	Sell	208	0.00
R186 On 02/11/2017	Bond Future	Buy	208	0.00
R186 On 02/11/2017	Bond Future	Sell	213	0.00
R186 On 02/11/2017	Bond Future	Buy	213	0.00
R186 On 02/11/2017	Bond Future	Sell	368	0.00
R186 On 02/11/2017	Bond Future	Buy	368	0.00
R186 On 02/11/2017	Bond Future	Sell	983	0.00
R186 On 02/11/2017	Bond Future	Buy	983	0.00
R186 On 02/11/2017	Bond Future	Sell	4,721	0.00
R186 On 02/11/2017	Bond Future	Buy	4,721	0.00
R186 On 02/11/2017	Bond Future	Buy	7,056	0.00
R186 On 02/11/2017	Bond Future	Sell	7,056	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Buy	6	0.00
2030 On 02/11/2017	Bond Future	Sell	6	0.00
2030 On 02/11/2017	Bond Future	Buy	19	0.00
2030 On 02/11/2017	Bond Future	Sell	19	0.00
2030 On 02/11/2017	Bond Future	Buy	30	0.00
2030 On 02/11/2017	Bond Future	Sell	30	0.00
2030 On 02/11/2017	Bond Future	Buy	38	0.00
2030 On 02/11/2017	Bond Future	Sell	38	0.00
2030 On 02/11/2017	Bond Future	Buy	38	0.00
2030 On 02/11/2017	Bond Future	Sell	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/11/2017			Buy	47	0.00
2030 On 02/11/2017			Sell	47	0.00
2030 On 02/11/2017			Buy	61	0.00
2030 On 02/11/2017			Sell	61	0.00
2030 On 02/11/2017			Buy	61	0.00
2030 On 02/11/2017			Sell	61	0.00
2030 On 02/11/2017			Buy	76	0.00
2030 On 02/11/2017			Sell	76	0.00
2030 On 02/11/2017			Buy	81	0.00
2030 On 02/11/2017			Sell	81	0.00
2030 On 02/11/2017			Buy	92	0.00
2030 On 02/11/2017			Sell	92	0.00
2030 On 02/11/2017			Buy	93	0.00
2030 On 02/11/2017			Sell	93	0.00
2030 On 02/11/2017			Buy	102	0.00
2030 On 02/11/2017			Sell	102	0.00
2030 On 02/11/2017			Buy	106	0.00
2030 On 02/11/2017			Sell	106	0.00
2030 On 02/11/2017			Buy	284	0.00
2030 On 02/11/2017			Sell	284	0.00
2030 On 02/11/2017			Buy	466	0.00
2030 On 02/11/2017			Sell	466	0.00
2030 On 02/11/2017			Buy	1,600	0.00
2030 On 02/11/2017			Sell	1,600	0.00

R2035 Bond Future

R035 On 02/11/2017			Sell	100	0.00
R035 On 02/11/2017			Buy	100	0.00
R035 On 02/11/2017			Sell	100	0.00
R035 On 02/11/2017			Buy	100	0.00

R2048 Bond Future

R248 On 02/11/2017			Sell	5	0.00
R248 On 02/11/2017			Buy	5	0.00
R248 On 02/11/2017			Sell	9	0.00
R248 On 02/11/2017			Buy	9	0.00
R248 On 02/11/2017			Sell	13	0.00
R248 On 02/11/2017			Buy	13	0.00
R248 On 02/11/2017			Sell	19	0.00
R248 On 02/11/2017			Buy	19	0.00
R248 On 02/11/2017			Sell	33	0.00

R248 On 02/11/2017	Bond Future	Buy	33	0.00
R248 On 02/11/2017	Bond Future	Sell	40	0.00
R248 On 02/11/2017	Bond Future	Buy	40	0.00
R248 On 02/11/2017	Bond Future	Sell	78	0.00
R248 On 02/11/2017	Bond Future	Buy	78	0.00
R248 On 02/11/2017	Bond Future	Sell	78	0.00
R248 On 02/11/2017	Bond Future	Buy	78	0.00
R248 On 02/11/2017	Bond Future	Sell	111	0.00
R248 On 02/11/2017	Bond Future	Buy	111	0.00
R248 On 02/11/2017	Bond Future	Sell	139	0.00
R248 On 02/11/2017	Bond Future	Buy	139	0.00
R248 On 02/11/2017	Bond Future	Sell	179	0.00
R248 On 02/11/2017	Bond Future	Buy	179	0.00
R248 On 02/11/2017	Bond Future	Sell	236	0.00
R248 On 02/11/2017	Bond Future	Buy	236	0.00
R248 On 02/11/2017	Bond Future	Sell	429	0.00
R248 On 02/11/2017	Bond Future	Buy	429	0.00
R248 On 02/11/2017	Bond Future	Sell	478	0.00
R248 On 02/11/2017	Bond Future	Buy	478	0.00
R248 On 02/11/2017	Bond Future	Sell	3,038	0.00
R248 On 02/11/2017	Bond Future	Buy	3,038	0.00
R248 On 02/11/2017	Bond Future	Buy	4,885	0.00
R248 On 02/11/2017	Bond Future	Sell	4,885	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Sell	103	0.00
R209 On 02/11/2017	Bond Future	Buy	103	0.00

Grand Total for Daily Detailed Turnover: 27,635 0.00