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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/12/2017

TO DATE : 08/12/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 01/02/2018	Bond Future		Sell	9	0.00
R186 On 01/02/2018	Bond Future		Buy	9	0.00
R186 On 01/02/2018	Bond Future		Sell	9	0.00
R186 On 01/02/2018	Bond Future		Buy	9	0.00
R186 On 01/02/2018	Bond Future		Sell	600	0.00
R186 On 01/02/2018	Bond Future		Buy	600	0.00
R2023 Bond Future					
R023 On 01/02/2018	Bond Future		Sell	3	0.00
R023 On 01/02/2018	Bond Future		Buy	3	0.00
R023 On 01/02/2018	Bond Future		Sell	8	0.00
R023 On 01/02/2018	Bond Future		Buy	8	0.00
R023 On 01/02/2018	Bond Future		Sell	9	0.00
R023 On 01/02/2018	Bond Future		Buy	9	0.00

R023 On 01/02/2018	Bond Future	Sell	10	0.00
R023 On 01/02/2018	Bond Future	Buy	10	0.00
R023 On 01/02/2018	Bond Future	Sell	16	0.00
R023 On 01/02/2018	Bond Future	Buy	16	0.00
R023 On 01/02/2018	Bond Future	Sell	17	0.00
R023 On 01/02/2018	Bond Future	Buy	17	0.00
R023 On 01/02/2018	Bond Future	Sell	21	0.00
R023 On 01/02/2018	Bond Future	Buy	21	0.00
R023 On 01/02/2018	Bond Future	Sell	50	0.00
R023 On 01/02/2018	Bond Future	Buy	50	0.00
R023 On 01/02/2018	Bond Future	Sell	100	0.00
R023 On 01/02/2018	Bond Future	Buy	100	0.00
R023 On 01/02/2018	Bond Future	Buy	195	0.00
R023 On 01/02/2018	Bond Future	Sell	195	0.00
R023 On 01/02/2018	Bond Future	Sell	200	0.00
R023 On 01/02/2018	Bond Future	Buy	200	0.00
R023 On 01/02/2018	Bond Future	Buy	345	0.00
R023 On 01/02/2018	Bond Future	Sell	345	0.00
R023 On 01/02/2018	Bond Future	Sell	434	0.00
R023 On 01/02/2018	Bond Future	Buy	434	0.00
R023 On 01/02/2018	Bond Future	Buy	540	0.00
R023 On 01/02/2018	Bond Future	Sell	540	0.00

R2032 Bond Future

2032 On 01/02/2018	Bond Future	Sell	1	0.00
2032 On 01/02/2018	Bond Future	Buy	1	0.00
2032 On 01/02/2018	Bond Future	Sell	1	0.00
2032 On 01/02/2018	Bond Future	Buy	1	0.00
2032 On 01/02/2018	Bond Future	Sell	1	0.00
2032 On 01/02/2018	Bond Future	Buy	1	0.00
2032 On 01/02/2018	Bond Future	Sell	1	0.00
2032 On 01/02/2018	Bond Future	Buy	1	0.00
2032 On 01/02/2018	Bond Future	Sell	4	0.00
2032 On 01/02/2018	Bond Future	Buy	4	0.00
2032 On 01/02/2018	Bond Future	Sell	4	0.00
2032 On 01/02/2018	Bond Future	Buy	4	0.00
2032 On 01/02/2018	Bond Future	Sell	5	0.00
2032 On 01/02/2018	Bond Future	Buy	5	0.00
2032 On 01/02/2018	Bond Future	Sell	5	0.00
2032 On 01/02/2018	Bond Future	Buy	5	0.00
2032 On 01/02/2018	Bond Future	Sell	8	0.00
2032 On 01/02/2018	Bond Future	Buy	8	0.00
2032 On 01/02/2018	Bond Future	Sell	11	0.00
2032 On 01/02/2018	Bond Future	Buy	11	0.00
2032 On 01/02/2018	Bond Future	Sell	13	0.00
2032 On 01/02/2018	Bond Future	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 01/02/2018	Bond Future		Buy	217	0.00
2032 On 01/02/2018	Bond Future		Sell	217	0.00
R2035 Bond Future					
R035 On 01/02/2018	Bond Future		Sell	210	0.00
R035 On 01/02/2018	Bond Future		Buy	210	0.00
R035 On 01/02/2018	Bond Future		Buy	420	0.00
R035 On 01/02/2018	Bond Future		Sell	420	0.00
R035 On 01/02/2018	Bond Future		Buy	420	0.00
R035 On 01/02/2018	Bond Future		Sell	420	0.00
R035 On 01/02/2018	Bond Future		Sell	840	0.00
R035 On 01/02/2018	Bond Future		Buy	840	0.00
R207 Bond Future					
R207 On 01/02/2018	Bond Future		Buy	107	0.00
R207 On 01/02/2018	Bond Future		Sell	107	0.00
R208 Bond Futures					
R208 On 01/02/2018	Bond Future		Buy	410	0.00
R208 On 01/02/2018	Bond Future		Sell	410	0.00
R209 Bond Future					
R209 On 01/02/2018	Bond Future		Buy	400	0.00
R209 On 01/02/2018	Bond Future		Sell	400	0.00
R209 On 01/02/2018	Bond Future		Sell	400	0.00
R209 On 01/02/2018	Bond Future		Buy	400	0.00
R214 Bond Future					
R214 On 01/02/2018	Bond Future		Buy	960	0.00
R214 On 01/02/2018	Bond Future		Sell	960	0.00
Grand Total for Daily Detailed Turnover:				7,004	0.00