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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/06/2017

TO DATE : 13/06/2017

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

ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	10	0.00
ALBI On 03/08/2017	Index Future		Sell	10	0.00
ALBI On 03/08/2017	Index Future		Sell	10	0.00
ALBI On 03/08/2017	Index Future		Buy	10	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	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	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	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	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		Sell	6	0.00
R186 On 03/08/2017	Bond Future		Buy	6	0.00
R186 On 03/08/2017	Bond Future		Sell	7	0.00
R186 On 03/08/2017	Bond Future		Buy	7	0.00
R186 On 03/08/2017	Bond Future		Sell	7	0.00
R186 On 03/08/2017	Bond Future		Buy	7	0.00
R186 On 03/08/2017	Bond Future		Sell	8	0.00
R186 On 03/08/2017	Bond Future		Buy	8	0.00
R186 On 03/08/2017	Bond Future		Sell	8	0.00
R186 On 03/08/2017	Bond Future		Buy	8	0.00
R186 On 03/08/2017	Bond Future		Sell	9	0.00
R186 On 03/08/2017	Bond Future		Buy	9	0.00
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	10	0.00
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		Buy	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		Sell	11	0.00
R186 On 03/08/2017	Bond Future		Buy	11	0.00

R186 On 03/08/2017	Bond Future			Sell	12	0.00
R186 On 03/08/2017	Bond Future			Buy	12	0.00
R186 On 03/08/2017	Bond Future			Buy	12	0.00
R186 On 03/08/2017	Bond Future			Sell	12	0.00
R186 On 03/08/2017	Bond Future			Sell	13	0.00
R186 On 03/08/2017	Bond Future			Buy	13	0.00
R186 On 03/08/2017	Bond Future			Sell	15	0.00
R186 On 03/08/2017	Bond Future			Buy	15	0.00
R186 On 03/08/2017	Bond Future			Sell	18	0.00
R186 On 03/08/2017	Bond Future			Buy	18	0.00
R186 On 03/08/2017	Bond Future			Buy	20	0.00
R186 On 03/08/2017	Bond Future			Sell	20	0.00
R186 On 03/08/2017	Bond Future			Sell	24	0.00
R186 On 03/08/2017	Bond Future			Buy	24	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	27	0.00
R186 On 03/08/2017	Bond Future			Buy	27	0.00
R186 On 03/08/2017	Bond Future			Sell	33	0.00
R186 On 03/08/2017	Bond Future			Buy	33	0.00
R186 On 03/08/2017	Bond Future			Sell	34	0.00
R186 On 03/08/2017	Bond Future			Buy	34	0.00
R186 On 03/08/2017	Bond Future			Sell	42	0.00
R186 On 03/08/2017	Bond Future			Buy	42	0.00
R186 On 03/08/2017	Bond Future			Buy	50	0.00
R186 On 03/08/2017	Bond Future			Sell	50	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			Buy	50	0.00
R186 On 03/08/2017	Bond Future			Sell	50	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	51	0.00
R186 On 03/08/2017	Bond Future			Buy	51	0.00
R186 On 03/08/2017	Bond Future			Sell	57	0.00
R186 On 03/08/2017	Bond Future			Buy	57	0.00
R186 On 03/08/2017	Bond Future			Buy	79	0.00
R186 On 03/08/2017	Bond Future			Sell	79	0.00
R186 On 03/08/2017	Bond Future	8.65	Put	Sell	97	0.00
R186 On 03/08/2017	Bond Future	8.65	Put	Buy	97	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Sell	104	0.00
R186 On 03/08/2017			Buy	104	0.00
R186 On 03/08/2017			Buy	105	0.00
R186 On 03/08/2017			Sell	105	0.00
R186 On 03/08/2017	8.65	Put	Sell	119	0.00
R186 On 03/08/2017	8.65	Put	Buy	119	0.00
R186 On 03/08/2017	8.65	Put	Sell	122	0.00
R186 On 03/08/2017	8.65	Put	Buy	122	0.00
R186 On 03/08/2017	8.65	Put	Sell	150	0.00
R186 On 03/08/2017	8.65	Put	Buy	150	0.00
R186 On 03/08/2017			Sell	153	0.00
R186 On 03/08/2017			Buy	153	0.00
R186 On 03/08/2017			Sell	160	0.00
R186 On 03/08/2017			Buy	160	0.00
R186 On 03/08/2017			Sell	166	0.00
R186 On 03/08/2017			Buy	166	0.00
R186 On 03/08/2017			Sell	210	0.00
R186 On 03/08/2017			Buy	210	0.00
R186 On 03/08/2017			Sell	250	0.00
R186 On 03/08/2017			Buy	250	0.00
R186 On 03/08/2017			Sell	286	0.00
R186 On 03/08/2017			Buy	286	0.00
R186 On 03/08/2017			Sell	378	0.00
R186 On 03/08/2017			Buy	378	0.00
R186 On 03/08/2017			Sell	404	0.00
R186 On 03/08/2017			Buy	404	0.00
R186 On 03/08/2017			Buy	443	0.00
R186 On 03/08/2017			Sell	443	0.00
R186 On 03/08/2017			Sell	500	0.00
R186 On 03/08/2017			Buy	500	0.00
R186 On 03/08/2017			Buy	547	0.00
R186 On 03/08/2017			Sell	547	0.00
R186 On 03/08/2017	8.65	Put	Sell	572	0.00
R186 On 03/08/2017	8.65	Put	Buy	572	0.00
R186 On 03/08/2017			Buy	700	0.00
R186 On 03/08/2017			Sell	700	0.00
R186 On 03/08/2017	8.65	Put	Sell	1,440	0.00
R186 On 03/08/2017	8.65	Put	Buy	1,440	0.00
R186 On 03/08/2017			Buy	1,500	0.00
R186 On 03/08/2017			Sell	1,500	0.00
R186 On 03/08/2017			Sell	2,000	0.00
R186 On 03/08/2017			Buy	2,000	0.00

R186 On 03/08/2017	Bond Future	8.65	Put	Sell	2,500	0.00
R186 On 03/08/2017	Bond Future	8.65	Put	Buy	2,500	0.00

**R2030 Bond Future**

2030 On 03/08/2017	Bond Future			Sell	10	0.00
2030 On 03/08/2017	Bond Future			Buy	10	0.00
2030 On 03/08/2017	Bond Future			Sell	12	0.00
2030 On 03/08/2017	Bond Future			Buy	12	0.00
2030 On 03/08/2017	Bond Future			Sell	62	0.00
2030 On 03/08/2017	Bond Future			Buy	62	0.00
2030 On 03/08/2017	Bond Future			Sell	75	0.00
2030 On 03/08/2017	Bond Future			Buy	75	0.00
2030 On 03/08/2017	Bond Future			Sell	77	0.00
2030 On 03/08/2017	Bond Future			Buy	77	0.00
2030 On 03/08/2017	Bond Future			Sell	123	0.00
2030 On 03/08/2017	Bond Future			Buy	123	0.00
2030 On 03/08/2017	Bond Future			Sell	131	0.00
2030 On 03/08/2017	Bond Future			Buy	131	0.00
2030 On 03/08/2017	Bond Future			Sell	626	0.00
2030 On 03/08/2017	Bond Future			Buy	626	0.00

**R2044 Bond Future**

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

**R207 Bond Future**

R207 On 03/08/2017	Bond Future			Sell	11	0.00
R207 On 03/08/2017	Bond Future			Buy	11	0.00
R207 On 03/08/2017	Bond Future			Buy	12	0.00
R207 On 03/08/2017	Bond Future			Sell	12	0.00
R207 On 03/08/2017	Bond Future			Buy	24	0.00
R207 On 03/08/2017	Bond Future			Sell	24	0.00
R207 On 03/08/2017	Bond Future			Sell	24	0.00
R207 On 03/08/2017	Bond Future			Buy	24	0.00
R207 On 03/08/2017	Bond Future			Buy	35	0.00
R207 On 03/08/2017	Bond Future			Sell	35	0.00
R207 On 03/08/2017	Bond Future			Sell	35	0.00
R207 On 03/08/2017	Bond Future			Buy	35	0.00
R207 On 03/08/2017	Bond Future			Sell	35	0.00
R207 On 03/08/2017	Bond Future			Buy	35	0.00
R207 On 03/08/2017	Bond Future			Sell	59	0.00
R207 On 03/08/2017	Bond Future			Buy	59	0.00
R207 On 03/08/2017	Bond Future			Buy	71	0.00
R207 On 03/08/2017	Bond Future			Sell	71	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 03/08/2017			Sell	71	0.00
R207 On 03/08/2017			Buy	71	0.00
R207 On 03/08/2017			Buy	83	0.00
R207 On 03/08/2017			Sell	83	0.00
R207 On 03/08/2017			Buy	94	0.00
R207 On 03/08/2017			Sell	94	0.00
R207 On 03/08/2017			Buy	130	0.00
R207 On 03/08/2017			Sell	130	0.00
R207 On 03/08/2017			Buy	401	0.00
R207 On 03/08/2017			Sell	401	0.00
R207 On 03/08/2017			Sell	615	0.00
R207 On 03/08/2017			Buy	615	0.00
R207 On 03/08/2017			Buy	850	0.00
R207 On 03/08/2017			Sell	850	0.00
R207 On 03/08/2017			Sell	850	0.00
R207 On 03/08/2017			Buy	850	0.00
<b>R208 Bond Futures</b>					
R208 On 03/08/2017			Sell	29	0.00
R208 On 03/08/2017			Buy	29	0.00
R208 On 03/08/2017			Sell	39	0.00
R208 On 03/08/2017			Buy	39	0.00
R208 On 03/08/2017			Buy	68	0.00
R208 On 03/08/2017			Sell	68	0.00
<b>R209 Bond Future</b>					
R209 On 03/08/2017			Sell	17	0.00
R209 On 03/08/2017			Buy	17	0.00
R209 On 02/11/2017	9.75	Put	Sell	30	0.00
R209 On 02/11/2017	9.75	Put	Buy	30	0.00
R209 On 02/11/2017	9.75	Put	Sell	50	0.00
R209 On 02/11/2017	9.75	Put	Buy	50	0.00
R209 On 02/11/2017	9.75	Put	Sell	50	0.00
R209 On 02/11/2017	9.75	Put	Buy	50	0.00
R209 On 02/11/2017	9.75	Put	Sell	150	0.00
R209 On 02/11/2017	9.75	Put	Buy	150	0.00
R209 On 02/11/2017	9.75	Put	Sell	250	0.00
R209 On 02/11/2017	9.75	Put	Buy	250	0.00
R209 On 02/11/2017	9.75	Put	Sell	350	0.00
R209 On 02/11/2017	9.75	Put	Buy	350	0.00
R209 On 02/11/2017	9.75	Put	Sell	370	0.00

R209 On 02/11/2017	Bond Future	9.75	Put	Buy	370	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	500	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	500	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	600	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	600	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	900	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	900	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	1,500	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	1,500	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	1,750	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	1,750	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	6,500	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	6,500	0.00

**Grand Total for Daily Detailed Turnover: 32,320 0.00**