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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/06/2017

TO DATE : 21/06/2017

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

ALBI On 03/08/2017	Index Future		Sell	3	0.00
ALBI On 03/08/2017	Index Future		Buy	3	0.00
ALBI On 03/08/2017	Index Future		Buy	3	0.00
ALBI On 03/08/2017	Index Future		Sell	3	0.00

I2046 Bond Future

2046 On 03/08/2017	Bond Future		Sell	15	0.00
2046 On 03/08/2017	Bond Future		Buy	15	0.00
2046 On 03/08/2017	Bond Future		Sell	19	0.00
2046 On 03/08/2017	Bond Future		Buy	19	0.00
2046 On 03/08/2017	Bond Future		Sell	24	0.00
2046 On 03/08/2017	Bond Future		Buy	24	0.00
2046 On 03/08/2017	Bond Future		Sell	53	0.00
2046 On 03/08/2017	Bond Future		Buy	53	0.00

2046 On 03/08/2017	Bond Future	Buy	111	0.00
2046 On 03/08/2017	Bond Future	Sell	111	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
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	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	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	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	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	Buy	1	0.00

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

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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		Buy	8	0.00
R186 On 03/08/2017	Bond Future		Sell	8	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		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	11	0.00
R186 On 03/08/2017	Bond Future		Buy	11	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	14	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		Buy	14	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	15	0.00
R186 On 03/08/2017	Bond Future		Buy	15	0.00
R186 On 03/08/2017	Bond Future		Sell	16	0.00
R186 On 03/08/2017	Bond Future		Buy	16	0.00
R186 On 03/08/2017	Bond Future		Sell	16	0.00
R186 On 03/08/2017	Bond Future		Buy	16	0.00
R186 On 03/08/2017	Bond Future		Sell	17	0.00
R186 On 03/08/2017	Bond Future		Buy	17	0.00
R186 On 03/08/2017	Bond Future		Sell	17	0.00
R186 On 03/08/2017	Bond Future		Buy	17	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		Sell	19	0.00
R186 On 03/08/2017	Bond Future		Buy	19	0.00
R186 On 03/08/2017	Bond Future		Sell	20	0.00
R186 On 03/08/2017	Bond Future		Buy	20	0.00

R186 On 02/11/2017	Bond Future	9.00	Put	Sell	20	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	20	0.00
R186 On 03/08/2017	Bond Future			Sell	21	0.00
R186 On 03/08/2017	Bond Future			Buy	21	0.00
R186 On 03/08/2017	Bond Future			Sell	22	0.00
R186 On 03/08/2017	Bond Future			Buy	22	0.00
R186 On 03/08/2017	Bond Future			Sell	23	0.00
R186 On 03/08/2017	Bond Future			Buy	23	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	26	0.00
R186 On 03/08/2017	Bond Future			Buy	26	0.00
R186 On 03/08/2017	Bond Future			Sell	32	0.00
R186 On 03/08/2017	Bond Future			Buy	32	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			Buy	35	0.00
R186 On 03/08/2017	Bond Future			Sell	35	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	36	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	36	0.00
R186 On 03/08/2017	Bond Future			Sell	38	0.00
R186 On 03/08/2017	Bond Future			Buy	38	0.00
R186 On 03/08/2017	Bond Future			Sell	38	0.00
R186 On 03/08/2017	Bond Future			Buy	38	0.00
R186 On 03/08/2017	Bond Future			Sell	39	0.00
R186 On 03/08/2017	Bond Future			Buy	39	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	40	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	40	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	40	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	40	0.00
R186 On 03/08/2017	Bond Future			Sell	44	0.00
R186 On 03/08/2017	Bond Future			Buy	44	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	45	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	45	0.00
R186 On 03/08/2017	Bond Future			Sell	46	0.00
R186 On 03/08/2017	Bond Future			Buy	46	0.00
R186 On 03/08/2017	Bond Future			Sell	47	0.00
R186 On 03/08/2017	Bond Future			Buy	47	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	47	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	47	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	50	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	50	0.00
R186 On 03/08/2017	Bond Future			Sell	52	0.00
R186 On 03/08/2017	Bond Future			Buy	52	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	53	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	53	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Sell	54	0.00
R186 On 03/08/2017			Buy	54	0.00
R186 On 03/08/2017	8.80	Put	Sell	55	0.00
R186 On 03/08/2017	8.80	Put	Buy	55	0.00
R186 On 03/08/2017			Sell	57	0.00
R186 On 03/08/2017			Buy	57	0.00
R186 On 03/08/2017			Buy	57	0.00
R186 On 03/08/2017			Sell	57	0.00
R186 On 03/08/2017			Sell	57	0.00
R186 On 03/08/2017			Buy	57	0.00
R186 On 03/08/2017	8.80	Put	Sell	59	0.00
R186 On 03/08/2017	8.80	Put	Buy	59	0.00
R186 On 03/08/2017	8.80	Put	Sell	64	0.00
R186 On 03/08/2017	8.80	Put	Buy	64	0.00
R186 On 03/08/2017			Sell	65	0.00
R186 On 03/08/2017			Buy	65	0.00
R186 On 03/08/2017			Sell	66	0.00
R186 On 03/08/2017			Buy	66	0.00
R186 On 03/08/2017	8.80	Put	Sell	67	0.00
R186 On 03/08/2017	8.80	Put	Buy	67	0.00
R186 On 03/08/2017			Sell	68	0.00
R186 On 03/08/2017			Buy	68	0.00
R186 On 03/08/2017			Sell	69	0.00
R186 On 03/08/2017			Buy	69	0.00
R186 On 03/08/2017			Sell	82	0.00
R186 On 03/08/2017			Buy	82	0.00
R186 On 03/08/2017			Sell	84	0.00
R186 On 03/08/2017			Buy	84	0.00
R186 On 03/08/2017			Sell	96	0.00
R186 On 03/08/2017			Buy	96	0.00
R186 On 02/11/2017	9.00	Put	Sell	100	0.00
R186 On 02/11/2017	9.00	Put	Buy	100	0.00
R186 On 03/08/2017			Sell	102	0.00
R186 On 03/08/2017			Buy	102	0.00
R186 On 03/08/2017			Sell	106	0.00
R186 On 03/08/2017			Buy	106	0.00
R186 On 03/08/2017			Sell	110	0.00
R186 On 03/08/2017			Buy	110	0.00
R186 On 03/08/2017			Buy	116	0.00
R186 On 03/08/2017			Sell	116	0.00
R186 On 03/08/2017			Buy	122	0.00
R186 On 03/08/2017			Sell	122	0.00

R186 On 03/08/2017	Bond Future	8.80	Put	Sell	124	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	124	0.00
R186 On 03/08/2017	Bond Future			Sell	128	0.00
R186 On 03/08/2017	Bond Future			Buy	128	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	143	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	143	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	151	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	151	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	168	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	168	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	171	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	171	0.00
R186 On 03/08/2017	Bond Future			Sell	189	0.00
R186 On 03/08/2017	Bond Future			Buy	189	0.00
R186 On 03/08/2017	Bond Future			Sell	198	0.00
R186 On 03/08/2017	Bond Future			Buy	198	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	200	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	200	0.00
R186 On 03/08/2017	Bond Future			Sell	205	0.00
R186 On 03/08/2017	Bond Future			Buy	205	0.00
R186 On 03/08/2017	Bond Future			Sell	207	0.00
R186 On 03/08/2017	Bond Future			Buy	207	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	217	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	217	0.00
R186 On 03/08/2017	Bond Future			Buy	239	0.00
R186 On 03/08/2017	Bond Future			Sell	239	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	260	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	260	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	268	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	268	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	270	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	270	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	270	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	270	0.00
R186 On 03/08/2017	Bond Future			Sell	282	0.00
R186 On 03/08/2017	Bond Future			Buy	282	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	306	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	306	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	326	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	326	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	340	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	351	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	351	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Sell	391	0.00
R186 On 03/08/2017	Bond Future	8.80	Put	Buy	391	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Sell	392	0.00
R186 On 03/08/2017			Buy	392	0.00
R186 On 02/11/2017	9.00	Put	Sell	400	0.00
R186 On 02/11/2017	9.00	Put	Buy	400	0.00
R186 On 03/08/2017			Buy	430	0.00
R186 On 03/08/2017			Sell	430	0.00
R186 On 03/08/2017			Buy	430	0.00
R186 On 03/08/2017			Sell	430	0.00
R186 On 03/08/2017			Sell	471	0.00
R186 On 03/08/2017			Buy	471	0.00
R186 On 02/11/2017	9.00	Put	Sell	480	0.00
R186 On 02/11/2017	9.00	Put	Buy	480	0.00
R186 On 03/08/2017	8.80	Put	Sell	604	0.00
R186 On 03/08/2017	8.80	Put	Buy	604	0.00
R186 On 03/08/2017	8.80	Put	Sell	640	0.00
R186 On 03/08/2017	8.80	Put	Buy	640	0.00
R186 On 02/11/2017	9.00	Put	Sell	660	0.00
R186 On 02/11/2017	9.00	Put	Buy	660	0.00
R186 On 03/08/2017	8.80	Put	Sell	901	0.00
R186 On 03/08/2017	8.80	Put	Buy	901	0.00
R186 On 02/11/2017	9.00	Put	Sell	1,180	0.00
R186 On 02/11/2017	9.00	Put	Buy	1,180	0.00
R186 On 03/08/2017	8.80	Put	Sell	1,252	0.00
R186 On 03/08/2017	8.80	Put	Buy	1,252	0.00
R186 On 02/11/2017	9.00	Put	Sell	1,340	0.00
R186 On 02/11/2017	9.00	Put	Buy	1,340	0.00
R186 On 03/08/2017			Buy	2,220	0.00
R186 On 03/08/2017			Sell	2,220	0.00
R186 On 02/11/2017	9.00	Put	Buy	5,000	0.00
R186 On 02/11/2017	9.00	Put	Sell	5,000	0.00
R186 On 03/08/2017	8.80	Put	Sell	7,100	0.00
R186 On 03/08/2017	8.80	Put	Buy	7,100	0.00

R202 Bond Future

R202 On 03/08/2017			Buy	25	0.00
R202 On 03/08/2017			Sell	25	0.00

R2023 Bond Future

R023 On 03/08/2017			Sell	153	0.00
R023 On 03/08/2017			Buy	153	0.00
R023 On 03/08/2017			Buy	153	0.00

R023 On 03/08/2017	Bond Future	Sell	153	0.00
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R204 Bond Future

R204 On 03/08/2017	Bond Future	Sell	10	0.00
R204 On 03/08/2017	Bond Future	Buy	10	0.00
R204 On 03/08/2017	Bond Future	Sell	12	0.00
R204 On 03/08/2017	Bond Future	Buy	12	0.00
R204 On 03/08/2017	Bond Future	Sell	46	0.00
R204 On 03/08/2017	Bond Future	Buy	46	0.00
R204 On 03/08/2017	Bond Future	Sell	65	0.00
R204 On 03/08/2017	Bond Future	Buy	65	0.00
R204 On 03/08/2017	Bond Future	Sell	82	0.00
R204 On 03/08/2017	Bond Future	Buy	82	0.00
R204 On 03/08/2017	Bond Future	Sell	140	0.00
R204 On 03/08/2017	Bond Future	Buy	140	0.00
R204 On 03/08/2017	Bond Future	Sell	355	0.00
R204 On 03/08/2017	Bond Future	Buy	355	0.00

R209 Bond Future

R209 On 03/08/2017	Bond Future	Buy	25	0.00
R209 On 03/08/2017	Bond Future	Sell	25	0.00
R209 On 03/08/2017	Bond Future	Buy	30	0.00
R209 On 03/08/2017	Bond Future	Sell	30	0.00
R209 On 03/08/2017	Bond Future	Buy	47	0.00
R209 On 03/08/2017	Bond Future	Sell	47	0.00

Grand Total for Daily Detailed Turnover:

33,199	0.00
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