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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/07/2017

TO DATE : 12/07/2017

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

R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Sell	148	0.00
R186 On 03/08/2017	Bond Future		Buy	148	0.00
R186 On 03/08/2017	Bond Future		Buy	148	0.00
R186 On 03/08/2017	Bond Future		Sell	148	0.00
R186 On 03/08/2017	Bond Future		Sell	337	0.00
R186 On 03/08/2017	Bond Future		Buy	337	0.00
R186 On 03/08/2017	Bond Future		Buy	337	0.00
R186 On 03/08/2017	Bond Future		Sell	337	0.00
R186 On 03/08/2017	Bond Future		Buy	485	0.00
R186 On 03/08/2017	Bond Future		Sell	485	0.00

R186 On 03/08/2017	Bond Future	Sell	485	0.00
R186 On 03/08/2017	Bond Future	Buy	485	0.00

R2023 Bond Future

R023 On 03/08/2017	Bond Future	Sell	11	0.00
R023 On 03/08/2017	Bond Future	Buy	11	0.00
R023 On 03/08/2017	Bond Future	Sell	11	0.00
R023 On 03/08/2017	Bond Future	Buy	11	0.00
R023 On 03/08/2017	Bond Future	Buy	11	0.00
R023 On 03/08/2017	Bond Future	Sell	11	0.00
R023 On 03/08/2017	Bond Future	Buy	11	0.00
R023 On 03/08/2017	Bond Future	Sell	11	0.00
R023 On 03/08/2017	Bond Future	Buy	22	0.00
R023 On 03/08/2017	Bond Future	Sell	22	0.00
R023 On 03/08/2017	Bond Future	Buy	22	0.00
R023 On 03/08/2017	Bond Future	Sell	22	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	1	0.00
2030 On 02/11/2017	Bond Future	Buy	1	0.00
2030 On 02/11/2017	Bond Future	Sell	1	0.00
2030 On 02/11/2017	Bond Future	Buy	1	0.00
2030 On 03/08/2017	Bond Future	Buy	106	0.00
2030 On 03/08/2017	Bond Future	Sell	106	0.00
2030 On 03/08/2017	Bond Future	Sell	106	0.00
2030 On 03/08/2017	Bond Future	Buy	106	0.00
2030 On 03/08/2017	Bond Future	Sell	120	0.00
2030 On 03/08/2017	Bond Future	Buy	120	0.00
2030 On 03/08/2017	Bond Future	Buy	130	0.00
2030 On 03/08/2017	Bond Future	Sell	130	0.00
2030 On 03/08/2017	Bond Future	Sell	130	0.00
2030 On 03/08/2017	Bond Future	Buy	130	0.00
2030 On 03/08/2017	Bond Future	Sell	236	0.00
2030 On 03/08/2017	Bond Future	Buy	236	0.00
2030 On 03/08/2017	Bond Future	Sell	236	0.00
2030 On 03/08/2017	Bond Future	Buy	236	0.00
2030 On 03/08/2017	Bond Future	Sell	3,390	0.00
2030 On 03/08/2017	Bond Future	Buy	3,390	0.00
2030 On 03/08/2017	Bond Future	Buy	3,510	0.00
2030 On 03/08/2017	Bond Future	Sell	3,510	0.00

R2032 Bond Future

2032 On 03/08/2017	Bond Future	Buy	36	0.00
2032 On 03/08/2017	Bond Future	Sell	36	0.00
2032 On 03/08/2017	Bond Future	Sell	155	0.00
2032 On 03/08/2017	Bond Future	Buy	155	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/08/2017	Bond Future		Buy	164	0.00
2032 On 03/08/2017	Bond Future		Sell	164	0.00
R204 Bond Future					
R204 On 03/08/2017	Bond Future		Buy	325	0.00
R204 On 03/08/2017	Bond Future		Sell	325	0.00
R204 On 03/08/2017	Bond Future		Sell	325	0.00
R204 On 03/08/2017	Bond Future		Buy	325	0.00
R204 On 03/08/2017	Bond Future		Buy	578	0.00
R204 On 03/08/2017	Bond Future		Sell	578	0.00
R204 On 03/08/2017	Bond Future		Sell	578	0.00
R204 On 03/08/2017	Bond Future		Buy	578	0.00
R204 On 03/08/2017	Bond Future		Sell	903	0.00
R204 On 03/08/2017	Bond Future		Buy	903	0.00
R204 On 03/08/2017	Bond Future		Buy	903	0.00
R204 On 03/08/2017	Bond Future		Sell	903	0.00
R207 Bond Future					
R207 On 03/08/2017	Bond Future		Sell	253	0.00
R207 On 03/08/2017	Bond Future		Buy	253	0.00
R207 On 03/08/2017	Bond Future		Buy	253	0.00
R207 On 03/08/2017	Bond Future		Sell	253	0.00
R207 On 03/08/2017	Bond Future		Buy	453	0.00
R207 On 03/08/2017	Bond Future		Sell	453	0.00
R207 On 03/08/2017	Bond Future		Sell	453	0.00
R207 On 03/08/2017	Bond Future		Buy	453	0.00
R207 On 03/08/2017	Bond Future		Sell	706	0.00
R207 On 03/08/2017	Bond Future		Buy	706	0.00
R207 On 03/08/2017	Bond Future		Sell	706	0.00
R207 On 03/08/2017	Bond Future		Buy	706	0.00
R208 Bond Futures					
R208 On 03/08/2017	Bond Future		Buy	25	0.00
R208 On 03/08/2017	Bond Future		Sell	25	0.00
R208 On 03/08/2017	Bond Future		Sell	25	0.00
R208 On 03/08/2017	Bond Future		Buy	25	0.00
R208 On 03/08/2017	Bond Future		Sell	26	0.00
R208 On 03/08/2017	Bond Future		Buy	26	0.00
R208 On 03/08/2017	Bond Future		Buy	26	0.00
R208 On 03/08/2017	Bond Future		Sell	26	0.00
R208 On 03/08/2017	Bond Future		Sell	44	0.00

R208 On 03/08/2017	Bond Future	Buy	44	0.00
R208 On 03/08/2017	Bond Future	Buy	44	0.00
R208 On 03/08/2017	Bond Future	Sell	44	0.00
R208 On 03/08/2017	Bond Future	Buy	70	0.00
R208 On 03/08/2017	Bond Future	Sell	70	0.00
R208 On 03/08/2017	Bond Future	Buy	70	0.00
R208 On 03/08/2017	Bond Future	Sell	70	0.00

R209 Bond Future

R209 On 03/08/2017	Bond Future	Buy	79	0.00
R209 On 03/08/2017	Bond Future	Sell	79	0.00

Grand Total for Daily Detailed Turnover: **17,196** **0.00**