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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/08/2017

TO DATE : 17/08/2017

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	2	0.00
R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	3	0.00
R186 On 02/11/2017	Bond Future		Sell	3	0.00
R186 On 02/11/2017	Bond Future		Buy	3	0.00
R186 On 02/11/2017	Bond Future		Sell	3	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Sell	4	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		Buy	6	0.00	
R186 On 02/11/2017	Bond Future		Sell	6	0.00	
R186 On 02/11/2017	Bond Future		Buy	7	0.00	
R186 On 02/11/2017	Bond Future		Sell	7	0.00	
R186 On 02/11/2017	Bond Future		Buy	13	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	13	0.00	
R186 On 02/11/2017	Bond Future		Sell	14	0.00	
R186 On 02/11/2017	Bond Future		Buy	14	0.00	
R186 On 02/11/2017	Bond Future		Buy	14	0.00	
R186 On 02/11/2017	Bond Future		Sell	14	0.00	
R186 On 02/11/2017	Bond Future		Buy	15	0.00	
R186 On 02/11/2017	Bond Future		Sell	15	0.00	
R186 On 02/11/2017	Bond Future		Buy	16	0.00	
R186 On 02/11/2017	Bond Future		Sell	16	0.00	
R186 On 02/11/2017	Bond Future		Sell	17	0.00	
R186 On 02/11/2017	Bond Future		Buy	17	0.00	
R186 On 02/11/2017	Bond Future		Buy	21	0.00	
R186 On 02/11/2017	Bond Future		Sell	21	0.00	
R186 On 02/11/2017	Bond Future		Buy	21	0.00	
R186 On 02/11/2017	Bond Future		Sell	21	0.00	
R186 On 02/11/2017	Bond Future		Sell	21	0.00	
R186 On 02/11/2017	Bond Future		Buy	21	0.00	
R186 On 02/11/2017	Bond Future		Sell	26	0.00	
R186 On 02/11/2017	Bond Future		Buy	26	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	37	0.00	
R186 On 02/11/2017	Bond Future		Sell	37	0.00	
R186 On 02/11/2017	Bond Future	8.75	Put	Sell	41	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Buy	41	0.00
R186 On 02/11/2017	Bond Future		Buy	46	0.00	
R186 On 02/11/2017	Bond Future		Sell	46	0.00	
R186 On 02/11/2017	Bond Future		Buy	49	0.00	
R186 On 02/11/2017	Bond Future		Sell	49	0.00	
R186 On 02/11/2017	Bond Future	8.75	Put	Sell	50	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Buy	50	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Sell	60	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Buy	60	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Sell	74	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Buy	74	0.00
R186 On 02/11/2017	Bond Future		Sell	100	0.00	
R186 On 02/11/2017	Bond Future		Buy	100	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Sell	107	0.00
R186 On 02/11/2017			Buy	107	0.00
R186 On 02/11/2017			Buy	111	0.00
R186 On 02/11/2017			Sell	111	0.00
R186 On 02/11/2017			Buy	118	0.00
R186 On 02/11/2017			Sell	118	0.00
R186 On 02/11/2017			Buy	118	0.00
R186 On 02/11/2017			Sell	118	0.00
R186 On 02/11/2017			Buy	170	0.00
R186 On 02/11/2017			Sell	170	0.00
R186 On 02/11/2017			Sell	220	0.00
R186 On 02/11/2017			Buy	220	0.00
R186 On 02/11/2017			Sell	250	0.00
R186 On 02/11/2017			Buy	250	0.00
R186 On 02/11/2017	8.75	Put	Sell	307	0.00
R186 On 02/11/2017	8.75	Put	Buy	307	0.00
R186 On 02/11/2017			Buy	313	0.00
R186 On 02/11/2017			Sell	313	0.00
R186 On 02/11/2017			Buy	422	0.00
R186 On 02/11/2017			Sell	422	0.00
R186 On 02/11/2017			Sell	435	0.00
R186 On 02/11/2017			Buy	435	0.00
R186 On 02/11/2017			Buy	460	0.00
R186 On 02/11/2017			Sell	460	0.00
R186 On 02/11/2017			Sell	500	0.00
R186 On 02/11/2017			Buy	500	0.00
R186 On 02/11/2017			Buy	602	0.00
R186 On 02/11/2017			Sell	602	0.00
R186 On 02/11/2017			Buy	616	0.00
R186 On 02/11/2017			Sell	616	0.00
R186 On 02/11/2017	8.75	Put	Sell	718	0.00
R186 On 02/11/2017	8.75	Put	Buy	718	0.00
R186 On 02/11/2017			Buy	719	0.00
R186 On 02/11/2017			Sell	719	0.00
R186 On 02/11/2017			Buy	830	0.00
R186 On 02/11/2017			Sell	830	0.00
R186 On 02/11/2017			Sell	1,000	0.00
R186 On 02/11/2017			Buy	1,000	0.00
R186 On 02/11/2017			Buy	1,122	0.00
R186 On 02/11/2017			Sell	1,122	0.00
R186 On 02/11/2017	8.75	Put	Buy	1,250	0.00
R186 On 02/11/2017	8.75	Put	Sell	1,250	0.00

R186 On 02/11/2017	Bond Future	Buy	2,663	0.00
R186 On 02/11/2017	Bond Future	Sell	2,663	0.00
R186 On 02/11/2017	Bond Future	Buy	6,500	0.00
R186 On 02/11/2017	Bond Future	Sell	6,500	0.00
R186 On 02/11/2017	Bond Future	Sell	7,000	0.00
R186 On 02/11/2017	Bond Future	Buy	7,000	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	155	0.00
2030 On 02/11/2017	Bond Future	Buy	155	0.00
2030 On 02/11/2017	Bond Future	Sell	287	0.00
2030 On 02/11/2017	Bond Future	Buy	287	0.00
2030 On 02/11/2017	Bond Future	Sell	442	0.00
2030 On 02/11/2017	Bond Future	Buy	442	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Buy	118	0.00
R035 On 02/11/2017	Bond Future	Sell	118	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Sell	181	0.00
2037 On 02/11/2017	Bond Future	Buy	181	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Sell	25	0.00
R208 On 02/11/2017	Bond Future	Buy	25	0.00
R208 On 02/11/2017	Bond Future	Sell	197	0.00
R208 On 02/11/2017	Bond Future	Buy	197	0.00
R208 On 02/11/2017	Bond Future	Buy	222	0.00
R208 On 02/11/2017	Bond Future	Sell	222	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Buy	30	0.00
R209 On 02/11/2017	Bond Future	Sell	30	0.00
R209 On 02/11/2017	Bond Future	Sell	48	0.00
R209 On 02/11/2017	Bond Future	Buy	48	0.00
R209 On 02/11/2017	Bond Future	Sell	83	0.00
R209 On 02/11/2017	Bond Future	Buy	83	0.00
R209 On 02/11/2017	Bond Future	Sell	94	0.00
R209 On 02/11/2017	Bond Future	Buy	94	0.00
R209 On 02/11/2017	Bond Future	Sell	345	0.00
R209 On 02/11/2017	Bond Future	Buy	345	0.00
R209 On 02/11/2017	Bond Future	Sell	522	0.00
R209 On 02/11/2017	Bond Future	Buy	522	0.00
R209 On 02/11/2017	Bond Future	Buy	522	0.00
R209 On 02/11/2017	Bond Future	Sell	522	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**30,535****0.00**