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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/08/2017

TO DATE : 18/08/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2038 Bond Future

2038 On 02/11/2017	Bond Future		Buy	28	0.00
2038 On 02/11/2017	Bond Future		Sell	28	0.00
2038 On 02/11/2017	Bond Future		Sell	28	0.00
2038 On 02/11/2017	Bond Future		Buy	28	0.00

#### R186 Bond Future

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	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	7	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00

R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	18	0.00
R186 On 02/11/2017	Bond Future	Sell	18	0.00
R186 On 02/11/2017	Bond Future	Buy	31	0.00
R186 On 02/11/2017	Bond Future	Sell	31	0.00
R186 On 02/11/2017	Bond Future	Buy	40	0.00
R186 On 02/11/2017	Bond Future	Sell	40	0.00
R186 On 02/11/2017	Bond Future	Buy	56	0.00
R186 On 02/11/2017	Bond Future	Sell	56	0.00
R186 On 02/11/2017	Bond Future	Buy	62	0.00
R186 On 02/11/2017	Bond Future	Sell	62	0.00
R186 On 02/11/2017	Bond Future	Buy	69	0.00
R186 On 02/11/2017	Bond Future	Sell	69	0.00
R186 On 02/11/2017	Bond Future	Buy	73	0.00
R186 On 02/11/2017	Bond Future	Sell	73	0.00
R186 On 02/11/2017	Bond Future	Buy	76	0.00
R186 On 02/11/2017	Bond Future	Sell	76	0.00
R186 On 02/11/2017	Bond Future	Buy	94	0.00
R186 On 02/11/2017	Bond Future	Sell	94	0.00
R186 On 02/11/2017	Bond Future	Buy	107	0.00
R186 On 02/11/2017	Bond Future	Sell	107	0.00
R186 On 02/11/2017	Bond Future	Buy	113	0.00
R186 On 02/11/2017	Bond Future	Sell	113	0.00
R186 On 02/11/2017	Bond Future	Buy	113	0.00
R186 On 02/11/2017	Bond Future	Sell	113	0.00
R186 On 02/11/2017	Bond Future	Buy	144	0.00
R186 On 02/11/2017	Bond Future	Sell	144	0.00
R186 On 02/11/2017	Bond Future	Buy	144	0.00
R186 On 02/11/2017	Bond Future	Sell	144	0.00
R186 On 02/11/2017	Bond Future	Buy	190	0.00
R186 On 02/11/2017	Bond Future	Sell	190	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	366	0.00
R186 On 02/11/2017	Bond Future	Sell	366	0.00
R186 On 02/11/2017	Bond Future	Buy	1,056	0.00
R186 On 02/11/2017	Bond Future	Sell	1,056	0.00
R186 On 02/11/2017	Bond Future	Buy	2,550	0.00
R186 On 02/11/2017	Bond Future	Sell	2,550	0.00

**R2032 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/11/2017	Bond Future		Buy	3	0.00
2032 On 02/11/2017	Bond Future		Sell	3	0.00
2032 On 02/11/2017	Bond Future		Buy	5	0.00
2032 On 02/11/2017	Bond Future		Sell	5	0.00
2032 On 02/11/2017	Bond Future		Buy	5	0.00
2032 On 02/11/2017	Bond Future		Sell	5	0.00
2032 On 02/11/2017	Bond Future		Buy	7	0.00
2032 On 02/11/2017	Bond Future		Sell	7	0.00
2032 On 02/11/2017	Bond Future		Buy	10	0.00
2032 On 02/11/2017	Bond Future		Sell	10	0.00
2032 On 02/11/2017	Bond Future		Buy	10	0.00
2032 On 02/11/2017	Bond Future		Sell	10	0.00
2032 On 02/11/2017	Bond Future		Buy	20	0.00
2032 On 02/11/2017	Bond Future		Sell	20	0.00
2032 On 02/11/2017	Bond Future		Buy	30	0.00
2032 On 02/11/2017	Bond Future		Sell	30	0.00
2032 On 02/11/2017	Bond Future		Buy	35	0.00
2032 On 02/11/2017	Bond Future		Sell	35	0.00
2032 On 02/11/2017	Bond Future		Sell	45	0.00
2032 On 02/11/2017	Bond Future		Buy	45	0.00
2032 On 02/11/2017	Bond Future		Sell	45	0.00
2032 On 02/11/2017	Bond Future		Buy	45	0.00
2032 On 02/11/2017	Bond Future		Sell	45	0.00
2032 On 02/11/2017	Bond Future		Buy	45	0.00
2032 On 02/11/2017	Bond Future		Buy	65	0.00
2032 On 02/11/2017	Bond Future		Sell	65	0.00
2032 On 02/11/2017	Bond Future		Buy	70	0.00
2032 On 02/11/2017	Bond Future		Sell	70	0.00
2032 On 02/11/2017	Bond Future		Buy	81	0.00
2032 On 02/11/2017	Bond Future		Sell	81	0.00
2032 On 02/11/2017	Bond Future		Buy	81	0.00
2032 On 02/11/2017	Bond Future		Sell	81	0.00
2032 On 02/11/2017	Bond Future		Buy	90	0.00
2032 On 02/11/2017	Bond Future		Sell	90	0.00
2032 On 02/11/2017	Bond Future		Buy	111	0.00
2032 On 02/11/2017	Bond Future		Sell	111	0.00
2032 On 02/11/2017	Bond Future		Buy	125	0.00
2032 On 02/11/2017	Bond Future		Sell	125	0.00
2032 On 02/11/2017	Bond Future		Buy	426	0.00
2032 On 02/11/2017	Bond Future		Sell	426	0.00
2032 On 02/11/2017	Bond Future		Buy	451	0.00
2032 On 02/11/2017	Bond Future		Sell	451	0.00

2032 On 02/11/2017	Bond Future	Sell	1,780	0.00
2032 On 02/11/2017	Bond Future	Buy	1,780	0.00
<b>R209 Bond Future</b>				
R209 On 02/11/2017	Bond Future	Sell	2	0.00
R209 On 02/11/2017	Bond Future	Buy	2	0.00
R209 On 02/11/2017	Bond Future	Sell	12	0.00
R209 On 02/11/2017	Bond Future	Buy	12	0.00
R209 On 02/11/2017	Bond Future	Sell	14	0.00
R209 On 02/11/2017	Bond Future	Buy	14	0.00
R209 On 02/11/2017	Bond Future	Sell	28	0.00
R209 On 02/11/2017	Bond Future	Buy	28	0.00
R209 On 02/11/2017	Bond Future	Sell	72	0.00
R209 On 02/11/2017	Bond Future	Buy	72	0.00
R209 On 02/11/2017	Bond Future	Sell	87	0.00
R209 On 02/11/2017	Bond Future	Buy	87	0.00
R209 On 02/11/2017	Bond Future	Sell	109	0.00
R209 On 02/11/2017	Bond Future	Buy	109	0.00
R209 On 02/11/2017	Bond Future	Sell	109	0.00
R209 On 02/11/2017	Bond Future	Buy	109	0.00
R209 On 02/11/2017	Bond Future	Sell	152	0.00
R209 On 02/11/2017	Bond Future	Buy	152	0.00
R209 On 02/11/2017	Bond Future	Sell	682	0.00
R209 On 02/11/2017	Bond Future	Buy	682	0.00
R209 On 02/11/2017	Bond Future	Sell	1,187	0.00
R209 On 02/11/2017	Bond Future	Buy	1,187	0.00
R209 On 02/11/2017	Bond Future	Sell	1,538	0.00
R209 On 02/11/2017	Bond Future	Buy	1,538	0.00
R209 On 02/11/2017	Bond Future	Sell	2,875	0.00
R209 On 02/11/2017	Bond Future	Buy	2,875	0.00
R209 On 02/11/2017	Bond Future	Sell	3,161	0.00
R209 On 02/11/2017	Bond Future	Buy	3,161	0.00
R209 On 02/11/2017	Bond Future	Sell	10,000	0.00
R209 On 02/11/2017	Bond Future	Buy	10,000	0.00

**Grand Total for Daily Detailed Turnover:**

**29,464**

**0.00**