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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/08/2017

TO DATE : 23/08/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2050 Bond Future

2050 On 02/11/2017	Bond Future		Sell	150	0.00
2050 On 02/11/2017	Bond Future		Buy	150	0.00

#### R186 Bond Future

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	20	0.00
R186 On 02/11/2017	Bond Future		Sell	20	0.00
R186 On 02/11/2017	Bond Future		Buy	66	0.00
R186 On 02/11/2017	Bond Future		Sell	66	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	82	0.00
R186 On 02/11/2017	Bond Future		Sell	82	0.00
R186 On 02/11/2017	Bond Future		Buy	90	0.00

R186 On 02/11/2017	Bond Future	Sell	90	0.00
R186 On 02/11/2017	Bond Future	Sell	93	0.00
R186 On 02/11/2017	Bond Future	Buy	93	0.00
R186 On 02/11/2017	Bond Future	Sell	100	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Buy	110	0.00
R186 On 02/11/2017	Bond Future	Sell	110	0.00
R186 On 02/11/2017	Bond Future	Buy	130	0.00
R186 On 02/11/2017	Bond Future	Sell	130	0.00
R186 On 02/11/2017	Bond Future	Buy	134	0.00
R186 On 02/11/2017	Bond Future	Sell	134	0.00
R186 On 02/11/2017	Bond Future	Buy	181	0.00
R186 On 02/11/2017	Bond Future	Sell	181	0.00
R186 On 02/11/2017	Bond Future	Buy	232	0.00
R186 On 02/11/2017	Bond Future	Sell	232	0.00
R186 On 02/11/2017	Bond Future	Buy	238	0.00
R186 On 02/11/2017	Bond Future	Sell	238	0.00
R186 On 02/11/2017	Bond Future	Buy	371	0.00
R186 On 02/11/2017	Bond Future	Sell	371	0.00
R186 On 02/11/2017	Bond Future	Buy	1,296	0.00
R186 On 02/11/2017	Bond Future	Sell	1,296	0.00
R186 On 02/11/2017	Bond Future	Buy	2,666	0.00
R186 On 02/11/2017	Bond Future	Sell	2,666	0.00

**R202 Bond Future**

R202 On 02/11/2017	Bond Future	Buy	24	0.00
R202 On 02/11/2017	Bond Future	Sell	24	0.00
R202 On 02/11/2017	Bond Future	Buy	48	0.00
R202 On 02/11/2017	Bond Future	Sell	48	0.00
R202 On 02/11/2017	Bond Future	Sell	56	0.00
R202 On 02/11/2017	Bond Future	Buy	56	0.00

**R2023 Bond Future**

R023 On 02/11/2017	Bond Future	Buy	23	0.00
R023 On 02/11/2017	Bond Future	Sell	23	0.00

**R2030 Bond Future**

2030 On 02/11/2017	Bond Future	Sell	67	0.00
2030 On 02/11/2017	Bond Future	Buy	67	0.00
2030 On 02/11/2017	Bond Future	Sell	120	0.00
2030 On 02/11/2017	Bond Future	Buy	120	0.00
2030 On 02/11/2017	Bond Future	Sell	135	0.00
2030 On 02/11/2017	Bond Future	Buy	135	0.00
2030 On 02/11/2017	Bond Future	Sell	322	0.00
2030 On 02/11/2017	Bond Future	Buy	322	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2032 Bond Future</b>					
2032 On 02/11/2017			Buy	53	0.00
2032 On 02/11/2017			Sell	53	0.00
2032 On 02/11/2017			Buy	120	0.00
2032 On 02/11/2017			Sell	120	0.00
<b>R2035 Bond Future</b>					
R035 On 02/11/2017			Buy	10	0.00
R035 On 02/11/2017			Sell	10	0.00
R035 On 02/11/2017			Buy	12	0.00
R035 On 02/11/2017			Sell	12	0.00
R035 On 02/11/2017			Buy	13	0.00
R035 On 02/11/2017			Sell	13	0.00
R035 On 02/11/2017			Buy	14	0.00
R035 On 02/11/2017			Sell	14	0.00
R035 On 02/11/2017			Buy	49	0.00
R035 On 02/11/2017			Sell	49	0.00
R035 On 02/11/2017			Buy	1,572	0.00
R035 On 02/11/2017			Sell	1,572	0.00
<b>R2037 Bond Future</b>					
2037 On 02/11/2017			Buy	1	0.00
2037 On 02/11/2017			Sell	1	0.00
2037 On 02/11/2017			Buy	3	0.00
2037 On 02/11/2017			Sell	3	0.00
2037 On 02/11/2017			Buy	5	0.00
2037 On 02/11/2017			Sell	5	0.00
2037 On 02/11/2017			Buy	6	0.00
2037 On 02/11/2017			Sell	6	0.00
2037 On 02/11/2017			Buy	16	0.00
2037 On 02/11/2017			Sell	16	0.00
2037 On 02/11/2017			Buy	18	0.00
2037 On 02/11/2017			Sell	18	0.00
2037 On 02/11/2017			Buy	20	0.00
2037 On 02/11/2017			Sell	20	0.00
2037 On 02/11/2017			Buy	21	0.00
2037 On 02/11/2017			Sell	21	0.00
2037 On 02/11/2017			Buy	23	0.00
2037 On 02/11/2017			Sell	23	0.00
2037 On 02/11/2017			Buy	27	0.00
2037 On 02/11/2017			Sell	27	0.00

2037 On 02/11/2017	Bond Future	Buy	54	0.00
2037 On 02/11/2017	Bond Future	Sell	54	0.00
2037 On 02/11/2017	Bond Future	Buy	57	0.00
2037 On 02/11/2017	Bond Future	Sell	57	0.00
2037 On 02/11/2017	Bond Future	Buy	82	0.00
2037 On 02/11/2017	Bond Future	Sell	82	0.00
2037 On 02/11/2017	Bond Future	Buy	100	0.00
2037 On 02/11/2017	Bond Future	Sell	100	0.00
2037 On 02/11/2017	Bond Future	Buy	338	0.00
2037 On 02/11/2017	Bond Future	Sell	338	0.00
2037 On 02/11/2017	Bond Future	Buy	429	0.00
2037 On 02/11/2017	Bond Future	Sell	429	0.00
2037 On 02/11/2017	Bond Future	Sell	800	0.00
2037 On 02/11/2017	Bond Future	Buy	800	0.00
2037 On 02/11/2017	Bond Future	Buy	1,200	0.00
2037 On 02/11/2017	Bond Future	Sell	1,200	0.00

**R2040 Bond Future**

2040 On 02/11/2017	Bond Future	Sell	40	0.00
2040 On 02/11/2017	Bond Future	Buy	40	0.00
2040 On 02/11/2017	Bond Future	Sell	50	0.00
2040 On 02/11/2017	Bond Future	Buy	50	0.00
2040 On 02/11/2017	Bond Future	Sell	50	0.00
2040 On 02/11/2017	Bond Future	Buy	50	0.00

**R2044 Bond Future**

2044 On 02/11/2017	Bond Future	Sell	199	0.00
2044 On 02/11/2017	Bond Future	Buy	199	0.00

**R2048 Bond Future**

R248 On 02/11/2017	Bond Future	Sell	418	0.00
R248 On 02/11/2017	Bond Future	Buy	418	0.00

**R207 Bond Future**

R207 On 02/11/2017	Bond Future	Buy	330	0.00
R207 On 02/11/2017	Bond Future	Sell	330	0.00

**R208 Bond Futures**

R208 On 02/11/2017	Bond Future	Sell	140	0.00
R208 On 02/11/2017	Bond Future	Buy	140	0.00

**R209 Bond Future**

R209 On 02/11/2017	Bond Future	Sell	1	0.00
R209 On 02/11/2017	Bond Future	Buy	1	0.00
R209 On 02/11/2017	Bond Future	Sell	1	0.00
R209 On 02/11/2017	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	3	0.00
R209 On 02/11/2017	Bond Future		Buy	3	0.00
R209 On 02/11/2017	Bond Future		Sell	6	0.00
R209 On 02/11/2017	Bond Future		Buy	6	0.00
R209 On 02/11/2017	Bond Future		Sell	7	0.00
R209 On 02/11/2017	Bond Future		Buy	7	0.00
R209 On 02/11/2017	Bond Future		Buy	10	0.00
R209 On 02/11/2017	Bond Future		Sell	10	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	17	0.00
R209 On 02/11/2017	Bond Future		Buy	17	0.00
R209 On 02/11/2017	Bond Future		Buy	22	0.00
R209 On 02/11/2017	Bond Future		Sell	22	0.00
R209 On 02/11/2017	Bond Future		Buy	22	0.00
R209 On 02/11/2017	Bond Future		Sell	22	0.00
R209 On 02/11/2017	Bond Future		Sell	30	0.00
R209 On 02/11/2017	Bond Future		Buy	30	0.00
R209 On 02/11/2017	Bond Future		Sell	36	0.00
R209 On 02/11/2017	Bond Future		Buy	36	0.00
R209 On 02/11/2017	Bond Future		Sell	43	0.00
R209 On 02/11/2017	Bond Future		Buy	43	0.00
R209 On 02/11/2017	Bond Future		Buy	50	0.00
R209 On 02/11/2017	Bond Future		Sell	50	0.00
R209 On 02/11/2017	Bond Future		Sell	55	0.00
R209 On 02/11/2017	Bond Future		Buy	55	0.00
R209 On 02/11/2017	Bond Future		Sell	55	0.00
R209 On 02/11/2017	Bond Future		Buy	55	0.00
R209 On 02/11/2017	Bond Future		Sell	76	0.00
R209 On 02/11/2017	Bond Future		Buy	76	0.00
R209 On 02/11/2017	Bond Future		Sell	136	0.00
R209 On 02/11/2017	Bond Future		Buy	136	0.00
R209 On 02/11/2017	Bond Future		Sell	160	0.00
R209 On 02/11/2017	Bond Future		Buy	160	0.00
R209 On 02/11/2017	Bond Future		Sell	238	0.00
R209 On 02/11/2017	Bond Future		Buy	238	0.00
R209 On 02/11/2017	Bond Future		Sell	307	0.00
R209 On 02/11/2017	Bond Future		Buy	307	0.00
R209 On 02/11/2017	Bond Future		Sell	341	0.00
R209 On 02/11/2017	Bond Future		Buy	341	0.00

R209 On 02/11/2017	Bond Future	Sell	575	0.00
R209 On 02/11/2017	Bond Future	Buy	575	0.00
R209 On 02/11/2017	Bond Future	Sell	593	0.00
R209 On 02/11/2017	Bond Future	Buy	593	0.00
R209 On 02/11/2017	Bond Future	Sell	633	0.00
R209 On 02/11/2017	Bond Future	Buy	633	0.00
R209 On 02/11/2017	Bond Future	Sell	769	0.00
R209 On 02/11/2017	Bond Future	Buy	769	0.00
R209 On 02/11/2017	Bond Future	Sell	1,438	0.00
R209 On 02/11/2017	Bond Future	Buy	1,438	0.00
R209 On 02/11/2017	Bond Future	Sell	1,580	0.00
R209 On 02/11/2017	Bond Future	Buy	1,580	0.00
R209 On 02/11/2017	Bond Future	Buy	2,000	0.00
R209 On 02/11/2017	Bond Future	Sell	2,000	0.00
R209 On 02/11/2017	Bond Future	Buy	5,000	0.00
R209 On 02/11/2017	Bond Future	Sell	5,000	0.00
<b>R213 Bond Future</b>				
R213 On 02/11/2017	Bond Future	Sell	100	0.00
R213 On 02/11/2017	Bond Future	Buy	100	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>27,422</b>	<b>0.00</b>