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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/09/2017

TO DATE : 13/09/2017

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

R186 On 02/11/2017	Bond Future		Buy	7	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Sell	11	0.00
R186 On 02/11/2017	Bond Future		Buy	11	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		Buy	43	0.00
R186 On 02/11/2017	Bond Future		Sell	43	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		Buy	76	0.00
R186 On 02/11/2017	Bond Future		Sell	76	0.00
R186 On 02/11/2017	Bond Future		Buy	100	0.00
R186 On 02/11/2017	Bond Future		Sell	100	0.00

R186 On 02/11/2017	Bond Future	Sell	112	0.00
R186 On 02/11/2017	Bond Future	Buy	112	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	150	0.00
R186 On 02/11/2017	Bond Future	Buy	150	0.00
R186 On 02/11/2017	Bond Future	Sell	215	0.00
R186 On 02/11/2017	Bond Future	Buy	215	0.00
R186 On 02/11/2017	Bond Future	Buy	248	0.00
R186 On 02/11/2017	Bond Future	Sell	248	0.00
R186 On 02/11/2017	Bond Future	Sell	273	0.00
R186 On 02/11/2017	Bond Future	Buy	273	0.00
R186 On 02/11/2017	Bond Future	Sell	285	0.00
R186 On 02/11/2017	Bond Future	Buy	285	0.00
R186 On 02/11/2017	Bond Future	Sell	340	0.00
R186 On 02/11/2017	Bond Future	Buy	340	0.00
R186 On 02/11/2017	Bond Future	Buy	387	0.00
R186 On 02/11/2017	Bond Future	Sell	387	0.00
R186 On 02/11/2017	Bond Future	Buy	531	0.00
R186 On 02/11/2017	Bond Future	Sell	531	0.00
R186 On 02/11/2017	Bond Future	Buy	1,148	0.00
R186 On 02/11/2017	Bond Future	Sell	1,148	0.00
R186 On 02/11/2017	Bond Future	Sell	1,480	0.00
R186 On 02/11/2017	Bond Future	Buy	1,480	0.00
R186 On 02/11/2017	Bond Future	Buy	2,387	0.00
R186 On 02/11/2017	Bond Future	Sell	2,387	0.00
R186 On 02/11/2017	Bond Future	Buy	2,425	0.00
R186 On 02/11/2017	Bond Future	Sell	2,425	0.00
R186 On 02/11/2017	Bond Future	Buy	2,751	0.00
R186 On 02/11/2017	Bond Future	Sell	2,751	0.00
R186 On 02/11/2017	Bond Future	Sell	3,000	0.00
R186 On 02/11/2017	Bond Future	Sell	3,000	0.00
R186 On 02/11/2017	Bond Future	Buy	3,000	0.00
R186 On 02/11/2017	Bond Future	Buy	3,000	0.00
R186 On 02/11/2017	Bond Future	Buy	4,141	0.00
R186 On 02/11/2017	Bond Future	Sell	4,141	0.00
R186 On 02/11/2017	Bond Future	Sell	6,500	0.00
R186 On 02/11/2017	Bond Future	Buy	6,500	0.00
R186 On 02/11/2017	Bond Future	Buy	7,793	0.00
R186 On 02/11/2017	Bond Future	Sell	7,793	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Buy	12	0.00
R023 On 02/11/2017	Bond Future	Sell	12	0.00

R2032 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 01/02/2018	9.40	Call	Sell	7	0.00
2032 On 01/02/2018	9.40	Call	Buy	7	0.00
2032 On 01/02/2018	9.20	Call	Sell	7	0.00
2032 On 01/02/2018	9.20	Call	Buy	7	0.00
2032 On 01/02/2018	9.30	Call	Sell	8	0.00
2032 On 01/02/2018	9.30	Call	Buy	8	0.00
2032 On 02/11/2017			Sell	269	0.00
2032 On 02/11/2017			Buy	269	0.00
R2037 Bond Future					
2037 On 02/11/2017			Sell	7	0.00
2037 On 02/11/2017			Buy	7	0.00
R2040 Bond Future					
2040 On 02/11/2017			Sell	7	0.00
2040 On 02/11/2017			Buy	7	0.00
R2048 Bond Future					
R248 On 02/11/2017			Buy	30	0.00
R248 On 02/11/2017			Sell	30	0.00
R248 On 02/11/2017			Buy	35	0.00
R248 On 02/11/2017			Sell	35	0.00
R248 On 02/11/2017			Sell	62	0.00
R248 On 02/11/2017			Buy	62	0.00
R248 On 02/11/2017			Sell	119	0.00
R248 On 02/11/2017			Buy	119	0.00
R248 On 02/11/2017			Buy	279	0.00
R248 On 02/11/2017			Sell	279	0.00
R248 On 02/11/2017			Sell	417	0.00
R248 On 02/11/2017			Buy	417	0.00
R248 On 02/11/2017			Buy	483	0.00
R248 On 02/11/2017			Sell	483	0.00
R248 On 02/11/2017			Sell	518	0.00
R248 On 02/11/2017			Buy	518	0.00
R248 On 02/11/2017			Buy	827	0.00
R248 On 02/11/2017			Sell	827	0.00
R248 On 02/11/2017			Buy	1,116	0.00
R248 On 02/11/2017			Sell	1,116	0.00
R248 On 02/11/2017			Sell	4,000	0.00
R248 On 02/11/2017			Buy	4,000	0.00
R248 On 02/11/2017			Buy	4,000	0.00

R248 On 02/11/2017	Bond Future	Sell	4,000	0.00
R248 On 02/11/2017	Bond Future	Sell	4,000	0.00
R248 On 02/11/2017	Bond Future	Buy	4,000	0.00
R248 On 02/11/2017	Bond Future	Sell	4,000	0.00
R248 On 02/11/2017	Bond Future	Buy	4,000	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Buy	25	0.00
R209 On 02/11/2017	Bond Future	Sell	25	0.00
R209 On 02/11/2017	Bond Future	Sell	128	0.00
R209 On 02/11/2017	Bond Future	Buy	128	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	263	0.00
R209 On 02/11/2017	Bond Future	Buy	263	0.00
R209 On 02/11/2017	Bond Future	Sell	2,109	0.00
R209 On 02/11/2017	Bond Future	Buy	2,109	0.00
R209 On 02/11/2017	Bond Future	Sell	4,025	0.00
R209 On 02/11/2017	Bond Future	Buy	4,025	0.00
R209 On 02/11/2017	Bond Future	Sell	4,578	0.00
R209 On 02/11/2017	Bond Future	Buy	4,578	0.00
R209 On 02/11/2017	Bond Future	Buy	11,000	0.00
R209 On 02/11/2017	Bond Future	Sell	11,000	0.00

Grand Total for Daily Detailed Turnover:			80,077	0.00
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