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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/10/2017

TO DATE : 17/10/2017

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

R186 On 02/11/2017	Bond Future		Buy	3	0.00
R186 On 02/11/2017	Bond Future		Sell	3	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	5	0.00
R186 On 02/11/2017	Bond Future		Buy	5	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		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	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		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00

R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Sell	8	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	11	0.00
R186 On 02/11/2017	Bond Future	Buy	11	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	17	0.00
R186 On 02/11/2017	Bond Future	Sell	17	0.00
R186 On 02/11/2017	Bond Future	Sell	29	0.00
R186 On 02/11/2017	Bond Future	Buy	29	0.00
R186 On 02/11/2017	Bond Future	Sell	29	0.00
R186 On 02/11/2017	Bond Future	Buy	29	0.00
R186 On 02/11/2017	Bond Future	Sell	34	0.00
R186 On 02/11/2017	Bond Future	Buy	34	0.00
R186 On 02/11/2017	Bond Future	Sell	36	0.00
R186 On 02/11/2017	Bond Future	Buy	36	0.00
R186 On 02/11/2017	Bond Future	Sell	49	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	49	0.00
R186 On 02/11/2017	Bond Future	Sell	65	0.00
R186 On 02/11/2017	Bond Future	Buy	65	0.00
R186 On 02/11/2017	Bond Future	Buy	87	0.00
R186 On 02/11/2017	Bond Future	Sell	87	0.00
R186 On 02/11/2017	Bond Future	Buy	150	0.00
R186 On 02/11/2017	Bond Future	Sell	150	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	Buy	185	0.00
R186 On 02/11/2017	Bond Future	Sell	185	0.00
R186 On 02/11/2017	Bond Future	Buy	199	0.00
R186 On 02/11/2017	Bond Future	Sell	199	0.00
R186 On 02/11/2017	Bond Future	Buy	209	0.00
R186 On 02/11/2017	Bond Future	Sell	209	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	Sell	350	0.00
R186 On 02/11/2017	Bond Future	Buy	350	0.00
R186 On 02/11/2017	Bond Future	Buy	421	0.00
R186 On 02/11/2017	Bond Future	Sell	421	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Buy	477	0.00
R186 On 02/11/2017			Sell	477	0.00
R186 On 02/11/2017			Buy	500	0.00
R186 On 02/11/2017			Sell	500	0.00
R186 On 02/11/2017			Buy	1,140	0.00
R186 On 02/11/2017			Sell	1,140	0.00

R2023 Bond Future

R023 On 02/11/2017			Sell	70	0.00
R023 On 02/11/2017			Buy	70	0.00
R023 On 02/11/2017			Sell	120	0.00
R023 On 02/11/2017			Buy	120	0.00
R023 On 02/11/2017			Sell	200	0.00
R023 On 02/11/2017			Buy	200	0.00
R023 On 02/11/2017			Buy	390	0.00
R023 On 02/11/2017			Sell	390	0.00

R2035 Bond Future

R035 On 02/11/2017			Sell	14	0.00
R035 On 02/11/2017			Buy	14	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			Sell	14	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	14	0.00
R035 On 02/11/2017			Sell	30	0.00
R035 On 02/11/2017			Buy	30	0.00
R035 On 02/11/2017			Buy	30	0.00
R035 On 02/11/2017			Sell	30	0.00
R035 On 02/11/2017			Sell	30	0.00
R035 On 02/11/2017			Buy	30	0.00
R035 On 02/11/2017			Sell	30	0.00
R035 On 02/11/2017			Buy	30	0.00
R035 On 02/11/2017			Sell	100	0.00
R035 On 02/11/2017			Buy	100	0.00
R035 On 02/11/2017			Sell	341	0.00
R035 On 02/11/2017			Buy	341	0.00
R035 On 02/11/2017			Sell	341	0.00
R035 On 02/11/2017			Buy	341	0.00
R035 On 02/11/2017			Buy	341	0.00

R035 On 02/11/2017	Bond Future	Sell	341	0.00
R035 On 02/11/2017	Bond Future	Sell	341	0.00
R035 On 02/11/2017	Bond Future	Buy	341	0.00
R035 On 02/11/2017	Bond Future	Sell	476	0.00
R035 On 02/11/2017	Bond Future	Buy	476	0.00
R035 On 02/11/2017	Bond Future	Sell	476	0.00
R035 On 02/11/2017	Bond Future	Buy	476	0.00
R035 On 02/11/2017	Bond Future	Buy	476	0.00
R035 On 02/11/2017	Bond Future	Sell	476	0.00
R035 On 02/11/2017	Bond Future	Sell	476	0.00
R035 On 02/11/2017	Bond Future	Buy	476	0.00
R035 On 02/11/2017	Bond Future	Buy	861	0.00
R035 On 02/11/2017	Bond Future	Sell	861	0.00
R035 On 02/11/2017	Bond Future	Sell	861	0.00
R035 On 02/11/2017	Bond Future	Buy	861	0.00
R035 On 02/11/2017	Bond Future	Buy	861	0.00
R035 On 02/11/2017	Bond Future	Sell	861	0.00
R035 On 02/11/2017	Bond Future	Sell	861	0.00
R035 On 02/11/2017	Bond Future	Buy	861	0.00
R035 On 02/11/2017	Bond Future	Sell	961	0.00
R035 On 02/11/2017	Bond Future	Buy	961	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Buy	2	0.00
2037 On 02/11/2017	Bond Future	Sell	2	0.00
2037 On 01/02/2018	Bond Future	Buy	29	0.00
2037 On 01/02/2018	Bond Future	Sell	29	0.00
2037 On 02/11/2017	Bond Future	Buy	53	0.00
2037 On 02/11/2017	Bond Future	Sell	53	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 01/02/2018	Bond Future	Buy	121	0.00
2037 On 01/02/2018	Bond Future	Sell	121	0.00
2037 On 02/11/2017	Bond Future	Buy	150	0.00
2037 On 02/11/2017	Bond Future	Sell	150	0.00
2037 On 02/11/2017	Bond Future	Sell	150	0.00
2037 On 02/11/2017	Bond Future	Buy	150	0.00
2037 On 01/02/2018	Bond Future	Sell	150	0.00
2037 On 01/02/2018	Bond Future	Buy	150	0.00
2037 On 01/02/2018	Bond Future	Buy	150	0.00
2037 On 01/02/2018	Bond Future	Buy	150	0.00
2037 On 01/02/2018	Bond Future	Sell	150	0.00
2037 On 02/11/2017	Bond Future	Buy	155	0.00
2037 On 02/11/2017	Bond Future	Sell	155	0.00
2037 On 02/11/2017	Bond Future	Sell	155	0.00
2037 On 02/11/2017	Bond Future	Buy	155	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 01/02/2018			Sell	1	0.00
2040 On 01/02/2018			Buy	1	0.00
2040 On 01/02/2018			Sell	1	0.00
2040 On 01/02/2018			Buy	1	0.00
2040 On 01/02/2018			Sell	2	0.00
2040 On 01/02/2018			Buy	2	0.00
2040 On 01/02/2018			Sell	3	0.00
2040 On 01/02/2018			Buy	3	0.00
2040 On 01/02/2018			Sell	4	0.00
2040 On 01/02/2018			Buy	4	0.00
2040 On 01/02/2018			Sell	5	0.00
2040 On 01/02/2018			Buy	5	0.00
2040 On 01/02/2018			Sell	6	0.00
2040 On 01/02/2018			Buy	6	0.00
2040 On 01/02/2018			Sell	6	0.00
2040 On 01/02/2018			Buy	6	0.00
2040 On 01/02/2018			Sell	6	0.00
2040 On 01/02/2018			Buy	6	0.00
2040 On 01/02/2018			Sell	8	0.00
2040 On 01/02/2018			Buy	8	0.00
2040 On 01/02/2018			Buy	10	0.00
2040 On 01/02/2018			Sell	10	0.00
2040 On 01/02/2018			Sell	17	0.00
2040 On 01/02/2018			Buy	17	0.00
2040 On 01/02/2018			Sell	17	0.00
2040 On 01/02/2018			Buy	17	0.00
2040 On 01/02/2018			Sell	44	0.00
2040 On 01/02/2018			Buy	44	0.00
2040 On 01/02/2018			Sell	60	0.00
2040 On 01/02/2018			Buy	60	0.00
2040 On 01/02/2018			Buy	180	0.00
2040 On 01/02/2018			Sell	180	0.00
R2044 Bond Future					
2044 On 01/02/2018			Sell	56	0.00
2044 On 01/02/2018			Buy	56	0.00
2044 On 01/02/2018			Sell	64	0.00
2044 On 01/02/2018			Buy	64	0.00
2044 On 01/02/2018			Sell	78	0.00

2044 On 01/02/2018	Bond Future		Buy	78	0.00
2044 On 01/02/2018	Bond Future		Sell	140	0.00
2044 On 01/02/2018	Bond Future		Buy	140	0.00
2044 On 01/02/2018	Bond Future		Buy	345	0.00
2044 On 01/02/2018	Bond Future		Sell	345	0.00
2044 On 01/02/2018	Bond Future		Buy	683	0.00
2044 On 01/02/2018	Bond Future		Sell	683	0.00

R209 Bond Future

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	15	0.00
R209 On 02/11/2017	Bond Future		Buy	15	0.00
R209 On 02/11/2017	Bond Future		Sell	25	0.00
R209 On 02/11/2017	Bond Future		Buy	25	0.00
R209 On 02/11/2017	Bond Future		Buy	31	0.00
R209 On 02/11/2017	Bond Future		Sell	31	0.00
R209 On 03/05/2018	Bond Future	10.00	Put	36	0.00
R209 On 03/05/2018	Bond Future	10.00	Put	36	0.00
R209 On 02/11/2017	Bond Future		Buy	38	0.00
R209 On 02/11/2017	Bond Future		Sell	38	0.00
R209 On 03/05/2018	Bond Future	10.00	Put	44	0.00
R209 On 03/05/2018	Bond Future	10.00	Put	44	0.00
R209 On 02/11/2017	Bond Future		Buy	46	0.00
R209 On 02/11/2017	Bond Future		Sell	46	0.00
R209 On 02/11/2017	Bond Future		Buy	47	0.00
R209 On 02/11/2017	Bond Future		Sell	47	0.00
R209 On 02/11/2017	Bond Future		Buy	54	0.00
R209 On 02/11/2017	Bond Future		Sell	54	0.00
R209 On 02/11/2017	Bond Future		Sell	67	0.00
R209 On 02/11/2017	Bond Future		Buy	67	0.00
R209 On 02/11/2017	Bond Future		Buy	68	0.00
R209 On 02/11/2017	Bond Future		Sell	68	0.00
R209 On 02/11/2017	Bond Future		Buy	79	0.00
R209 On 02/11/2017	Bond Future		Sell	79	0.00
R209 On 02/11/2017	Bond Future		Sell	85	0.00
R209 On 02/11/2017	Bond Future		Buy	85	0.00
R209 On 02/11/2017	Bond Future		Sell	100	0.00
R209 On 02/11/2017	Bond Future		Buy	100	0.00
R209 On 02/11/2017	Bond Future		Buy	100	0.00
R209 On 02/11/2017	Bond Future		Sell	100	0.00
R209 On 02/11/2017	Bond Future		Buy	114	0.00
R209 On 02/11/2017	Bond Future		Sell	114	0.00
R209 On 02/11/2017	Bond Future		Sell	115	0.00
R209 On 02/11/2017	Bond Future		Buy	115	0.00
R209 On 02/11/2017	Bond Future		Sell	135	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017			Buy	135	0.00
R209 On 02/11/2017			Buy	137	0.00
R209 On 02/11/2017			Sell	137	0.00
R209 On 02/11/2017			Buy	150	0.00
R209 On 02/11/2017			Sell	150	0.00
R209 On 02/11/2017			Buy	160	0.00
R209 On 02/11/2017			Sell	160	0.00
R209 On 02/11/2017			Buy	181	0.00
R209 On 02/11/2017			Sell	181	0.00
R209 On 03/05/2018	10.00	Put	Sell	211	0.00
R209 On 03/05/2018	10.00	Put	Buy	211	0.00
R209 On 02/11/2017			Buy	249	0.00
R209 On 02/11/2017			Sell	249	0.00
R209 On 03/05/2018	10.00	Put	Sell	281	0.00
R209 On 03/05/2018	10.00	Put	Buy	281	0.00
R209 On 02/11/2017			Buy	283	0.00
R209 On 02/11/2017			Sell	283	0.00
R209 On 03/05/2018	10.00	Put	Sell	291	0.00
R209 On 03/05/2018	10.00	Put	Buy	291	0.00
R209 On 02/11/2017			Buy	298	0.00
R209 On 02/11/2017			Sell	298	0.00
R209 On 02/11/2017			Buy	350	0.00
R209 On 02/11/2017			Sell	350	0.00
R209 On 03/05/2018	10.00	Put	Sell	428	0.00
R209 On 03/05/2018	10.00	Put	Buy	428	0.00
R209 On 03/05/2018	10.00	Put	Sell	511	0.00
R209 On 03/05/2018	10.00	Put	Buy	511	0.00
R209 On 02/11/2017			Sell	539	0.00
R209 On 02/11/2017			Buy	539	0.00
R209 On 02/11/2017			Buy	654	0.00
R209 On 02/11/2017			Sell	654	0.00
R209 On 03/05/2018	10.00	Put	Sell	705	0.00
R209 On 03/05/2018	10.00	Put	Buy	705	0.00
R209 On 02/11/2017			Buy	861	0.00
R209 On 02/11/2017			Sell	861	0.00
R209 On 03/05/2018	10.00	Put	Sell	1,222	0.00
R209 On 03/05/2018	10.00	Put	Buy	1,222	0.00
R209 On 03/05/2018	10.00	Put	Sell	1,271	0.00
R209 On 03/05/2018	10.00	Put	Buy	1,271	0.00
R209 On 02/11/2017			Sell	2,907	0.00
R209 On 02/11/2017			Buy	2,907	0.00
R209 On 03/05/2018	10.00	Put	Sell	5,000	0.00

R209 On 03/05/2018 Bond Future

10.00

Put

Buy

5,000

0.00

Grand Total for Daily Detailed Turnover:

34,110

0.00