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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/06/2017

TO DATE : 12/06/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/08/2017	GOVI		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	6	0.00
R186 On 03/08/2017	Bond Future		Sell	6	0.00
R186 On 03/08/2017	Bond Future		Buy	6	0.00
R186 On 03/08/2017	Bond Future		Sell	6	0.00

R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Sell	6	0.00
R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Sell	6	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Sell	11	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Sell	11	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Buy	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	18	0.00
R186 On 03/08/2017	Bond Future	Sell	18	0.00
R186 On 03/08/2017	Bond Future	Buy	19	0.00
R186 On 03/08/2017	Bond Future	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	20	0.00
R186 On 03/08/2017	Bond Future		Sell	20	0.00
R186 On 03/08/2017	Bond Future		Buy	20	0.00
R186 On 03/08/2017	Bond Future		Sell	20	0.00
R186 On 03/08/2017	Bond Future		Buy	21	0.00
R186 On 03/08/2017	Bond Future		Sell	21	0.00
R186 On 03/08/2017	Bond Future		Buy	23	0.00
R186 On 03/08/2017	Bond Future		Sell	23	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 03/08/2017	Bond Future		Buy	26	0.00
R186 On 03/08/2017	Bond Future		Sell	26	0.00
R186 On 03/08/2017	Bond Future		Buy	29	0.00
R186 On 03/08/2017	Bond Future		Sell	29	0.00
R186 On 03/08/2017	Bond Future		Buy	31	0.00
R186 On 03/08/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Buy	33	0.00
R186 On 03/08/2017	Bond Future		Sell	33	0.00
R186 On 03/08/2017	Bond Future		Buy	35	0.00
R186 On 03/08/2017	Bond Future		Sell	35	0.00
R186 On 03/08/2017	Bond Future		Buy	37	0.00
R186 On 03/08/2017	Bond Future		Sell	37	0.00
R186 On 03/08/2017	Bond Future		Buy	41	0.00
R186 On 03/08/2017	Bond Future		Sell	41	0.00
R186 On 03/08/2017	Bond Future		Buy	42	0.00
R186 On 03/08/2017	Bond Future		Sell	42	0.00
R186 On 03/08/2017	Bond Future		Buy	45	0.00
R186 On 03/08/2017	Bond Future		Sell	45	0.00
R186 On 03/08/2017	Bond Future		Buy	47	0.00
R186 On 03/08/2017	Bond Future		Sell	47	0.00
R186 On 03/08/2017	Bond Future		Buy	62	0.00
R186 On 03/08/2017	Bond Future		Sell	62	0.00
R186 On 03/08/2017	Bond Future		Buy	68	0.00
R186 On 03/08/2017	Bond Future		Sell	68	0.00
R186 On 03/08/2017	Bond Future		Buy	72	0.00
R186 On 03/08/2017	Bond Future		Sell	72	0.00

R186 On 03/08/2017	Bond Future	Buy	79	0.00
R186 On 03/08/2017	Bond Future	Sell	79	0.00
R186 On 03/08/2017	Bond Future	Buy	87	0.00
R186 On 03/08/2017	Bond Future	Sell	87	0.00
R186 On 03/08/2017	Bond Future	Buy	87	0.00
R186 On 03/08/2017	Bond Future	Sell	87	0.00
R186 On 03/08/2017	Bond Future	Buy	98	0.00
R186 On 03/08/2017	Bond Future	Sell	98	0.00
R186 On 03/08/2017	Bond Future	Buy	125	0.00
R186 On 03/08/2017	Bond Future	Sell	125	0.00
R186 On 03/08/2017	Bond Future	Buy	143	0.00
R186 On 03/08/2017	Bond Future	Sell	143	0.00
R186 On 03/08/2017	Bond Future	Buy	160	0.00
R186 On 03/08/2017	Bond Future	Sell	160	0.00
R186 On 03/08/2017	Bond Future	Buy	326	0.00
R186 On 03/08/2017	Bond Future	Sell	326	0.00
R186 On 03/08/2017	Bond Future	Buy	484	0.00
R186 On 03/08/2017	Bond Future	Sell	484	0.00
R186 On 03/08/2017	Bond Future	Sell	510	0.00
R186 On 03/08/2017	Bond Future	Buy	510	0.00
R186 On 03/08/2017	Bond Future	Buy	510	0.00
R186 On 03/08/2017	Bond Future	Sell	510	0.00
R186 On 03/08/2017	Bond Future	Buy	1,202	0.00
R186 On 03/08/2017	Bond Future	Sell	1,202	0.00
R186 On 03/08/2017	Bond Future	Buy	1,332	0.00
R186 On 03/08/2017	Bond Future	Sell	1,332	0.00
R186 On 03/08/2017	Bond Future	Buy	1,423	0.00
R186 On 03/08/2017	Bond Future	Sell	1,423	0.00
R186 On 03/08/2017	Bond Future	Sell	1,800	0.00
R186 On 03/08/2017	Bond Future	Buy	1,800	0.00
R186 On 03/08/2017	Bond Future	Sell	2,000	0.00
R186 On 03/08/2017	Bond Future	Buy	2,000	0.00
R186 On 03/08/2017	Bond Future	Buy	5,000	0.00
R186 On 03/08/2017	Bond Future	Sell	5,000	0.00

R202 Bond Future

R202 On 03/08/2017	Bond Future	Sell	10	0.00
R202 On 03/08/2017	Bond Future	Buy	10	0.00

R2037 Bond Future

2037 On 03/08/2017	Bond Future	Sell	1,000	0.00
2037 On 03/08/2017	Bond Future	Buy	1,000	0.00
2037 On 03/08/2017	Bond Future	Buy	1,000	0.00
2037 On 03/08/2017	Bond Future	Sell	1,000	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/08/2017	Bond Future		Sell	100	0.00
R248 On 03/08/2017	Bond Future		Buy	100	0.00
R248 On 03/08/2017	Bond Future		Buy	100	0.00
R248 On 03/08/2017	Bond Future		Sell	100	0.00
R248 On 03/08/2017	Bond Future		Sell	140	0.00
R248 On 03/08/2017	Bond Future		Buy	140	0.00
R248 On 03/08/2017	Bond Future		Sell	350	0.00
R248 On 03/08/2017	Bond Future		Buy	350	0.00
R248 On 03/08/2017	Bond Future		Buy	350	0.00
R248 On 03/08/2017	Bond Future		Sell	350	0.00
R248 On 03/08/2017	Bond Future		Sell	680	0.00
R248 On 03/08/2017	Bond Future		Buy	680	0.00
R248 On 03/08/2017	Bond Future		Buy	820	0.00
R248 On 03/08/2017	Bond Future		Sell	820	0.00
R207 Bond Future					
R207 On 03/08/2017	Bond Future		Buy	30	0.00
R207 On 03/08/2017	Bond Future		Sell	30	0.00
R207 On 03/08/2017	Bond Future		Sell	30	0.00
R207 On 03/08/2017	Bond Future		Buy	30	0.00
R209 Bond Future					
R209 On 03/08/2017	Bond Future		Buy	80	0.00
R209 On 03/08/2017	Bond Future		Sell	80	0.00
R209 On 03/08/2017	Bond Future		Buy	100	0.00
R209 On 03/08/2017	Bond Future		Sell	100	0.00
Grand Total for Daily Detailed Turnover:				21,308	0.00