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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/06/2017

TO DATE : 19/06/2017

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

GOVI On 03/08/2017	GOVI		Sell	1	0.00
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		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	2	0.00
GOVI On 03/08/2017	GOVI		Buy	2	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future		Sell	18	0.00
R186 On 03/08/2017	Bond Future		Buy	18	0.00
R186 On 03/08/2017	Bond Future		Sell	40	0.00
R186 On 03/08/2017	Bond Future		Buy	40	0.00
R186 On 03/08/2017	Bond Future		Sell	150	0.00
R186 On 03/08/2017	Bond Future		Buy	150	0.00

R186 On 03/08/2017	Bond Future	Sell	180	0.00
R186 On 03/08/2017	Bond Future	Buy	180	0.00
R186 On 03/08/2017	Bond Future	Sell	246	0.00
R186 On 03/08/2017	Bond Future	Buy	246	0.00
R186 On 03/08/2017	Bond Future	Sell	324	0.00
R186 On 03/08/2017	Bond Future	Buy	324	0.00
R186 On 03/08/2017	Bond Future	Sell	442	0.00
R186 On 03/08/2017	Bond Future	Buy	442	0.00
R186 On 03/08/2017	Bond Future	Buy	492	0.00
R186 On 03/08/2017	Bond Future	Sell	492	0.00
R186 On 03/08/2017	Bond Future	Sell	550	0.00
R186 On 03/08/2017	Bond Future	Buy	550	0.00
R186 On 03/08/2017	Bond Future	Sell	1,050	0.00
R186 On 03/08/2017	Bond Future	Buy	1,050	0.00
R186 On 03/08/2017	Bond Future	Sell	3,000	0.00
R186 On 03/08/2017	Bond Future	Buy	3,000	0.00
R186 On 03/08/2017	Bond Future	Buy	3,000	0.00
R186 On 03/08/2017	Bond Future	Sell	3,000	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future	Buy	7,500	0.00
2030 On 03/08/2017	Bond Future	Sell	7,500	0.00

R2035 Bond Future

R035 On 03/08/2017	Bond Future	Buy	422	0.00
R035 On 03/08/2017	Bond Future	Sell	422	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Sell	6,000	0.00
R204 On 03/08/2017	Bond Future	Buy	6,000	0.00

R209 Bond Future

R209 On 03/08/2017	Bond Future	Sell	10	0.00
R209 On 03/08/2017	Bond Future	Buy	10	0.00
R209 On 03/08/2017	Bond Future	Buy	15	0.00
R209 On 03/08/2017	Bond Future	Sell	15	0.00
R209 On 03/08/2017	Bond Future	Sell	23	0.00
R209 On 03/08/2017	Bond Future	Buy	23	0.00

R214 Bond Future

R214 On 03/08/2017	Bond Future	Sell	1,500	0.00
R214 On 03/08/2017	Bond Future	Buy	1,500	0.00

Grand Total for Daily Detailed Turnover:

24,966 0.00