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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/07/2017

TO DATE : 10/07/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/08/2017	GOVI		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
I2033 Bond Future					
2033 On 03/08/2017	Bond Future		Sell	1,360	0.00
2033 On 03/08/2017	Bond Future		Buy	1,360	0.00
2033 On 03/08/2017	Bond Future		Buy	4,773	0.00
2033 On 03/08/2017	Bond Future		Sell	4,773	0.00
I2038 Bond Future					
2038 On 03/08/2017	Bond Future		Buy	28	0.00
2038 On 03/08/2017	Bond Future		Sell	28	0.00
2038 On 03/08/2017	Bond Future		Sell	28	0.00
2038 On 03/08/2017	Bond Future		Buy	28	0.00

2038 On 03/08/2017	Bond Future	Sell	3,084	0.00
2038 On 03/08/2017	Bond Future	Buy	3,084	0.00
2038 On 03/08/2017	Bond Future	Buy	10,730	0.00
2038 On 03/08/2017	Bond Future	Sell	10,730	0.00

I2046 Bond Future

2046 On 03/08/2017	Bond Future	Buy	2,899	0.00
2046 On 03/08/2017	Bond Future	Sell	2,899	0.00
2046 On 03/08/2017	Bond Future	Buy	10,088	0.00
2046 On 03/08/2017	Bond Future	Sell	10,088	0.00

I2050 Bond Future

2050 On 03/08/2017	Bond Future	Buy	3,964	0.00
2050 On 03/08/2017	Bond Future	Sell	3,964	0.00
2050 On 03/08/2017	Bond Future	Buy	13,791	0.00
2050 On 03/08/2017	Bond Future	Sell	13,791	0.00

R186 Bond Future

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	Sell	80	0.00
R186 On 03/08/2017	Bond Future	Buy	80	0.00

R202 Bond Future

R202 On 03/08/2017	Bond Future	Buy	3,728	0.00
R202 On 03/08/2017	Bond Future	Sell	3,728	0.00
R202 On 03/08/2017	Bond Future	Buy	12,970	0.00
R202 On 03/08/2017	Bond Future	Sell	12,970	0.00

R2023 Bond Future

R023 On 03/08/2017	Bond Future	Buy	22	0.00
R023 On 03/08/2017	Bond Future	Sell	22	0.00
R023 On 03/08/2017	Bond Future	Buy	39	0.00
R023 On 03/08/2017	Bond Future	Sell	39	0.00
R023 On 03/08/2017	Bond Future	Sell	61	0.00
R023 On 03/08/2017	Bond Future	Buy	61	0.00
R023 On 03/08/2017	Bond Future	Sell	61	0.00
R023 On 03/08/2017	Bond Future	Buy	61	0.00
R023 On 03/08/2017	Bond Future	Sell	61	0.00
R023 On 03/08/2017	Bond Future	Buy	61	0.00

R208 Bond Futures

R208 On 03/08/2017	Bond Future	Sell	46	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 03/08/2017	Bond Future		Buy	46	0.00
R208 On 03/08/2017	Bond Future		Buy	46	0.00
R208 On 03/08/2017	Bond Future		Sell	46	0.00
Grand Total for Daily Detailed Turnover:				67,886	0.00