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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/07/2017

TO DATE : 11/07/2017

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 02/11/2017	GOVI		Buy	74	0.00
GOVI On 02/11/2017	GOVI		Sell	74	0.00

R186 Bond Future

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		Sell	48	0.00
R186 On 03/08/2017	Bond Future		Buy	48	0.00
R186 On 03/08/2017	Bond Future		Sell	54	0.00
R186 On 03/08/2017	Bond Future		Buy	54	0.00
R186 On 03/08/2017	Bond Future		Sell	55	0.00
R186 On 03/08/2017	Bond Future		Buy	55	0.00

R186 On 03/08/2017	Bond Future	Sell	88	0.00
R186 On 03/08/2017	Bond Future	Buy	88	0.00
R186 On 03/08/2017	Bond Future	Sell	108	0.00
R186 On 03/08/2017	Bond Future	Buy	108	0.00
R186 On 03/08/2017	Bond Future	Sell	170	0.00
R186 On 03/08/2017	Bond Future	Buy	170	0.00
R186 On 03/08/2017	Bond Future	Sell	283	0.00
R186 On 03/08/2017	Bond Future	Buy	283	0.00
R186 On 03/08/2017	Bond Future	Sell	357	0.00
R186 On 03/08/2017	Bond Future	Buy	357	0.00
R186 On 03/08/2017	Bond Future	Sell	410	0.00
R186 On 03/08/2017	Bond Future	Buy	410	0.00
R186 On 03/08/2017	Bond Future	Buy	530	0.00
R186 On 03/08/2017	Bond Future	Sell	530	0.00
R186 On 03/08/2017	Bond Future	Sell	1,060	0.00
R186 On 03/08/2017	Bond Future	Buy	1,060	0.00

R2023 Bond Future

R023 On 03/08/2017	Bond Future	Sell	11	0.00
R023 On 03/08/2017	Bond Future	Buy	11	0.00
R023 On 03/08/2017	Bond Future	Sell	28	0.00
R023 On 03/08/2017	Bond Future	Buy	28	0.00
R023 On 03/08/2017	Bond Future	Buy	39	0.00
R023 On 03/08/2017	Bond Future	Sell	39	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future	Sell	106	0.00
2030 On 03/08/2017	Bond Future	Buy	106	0.00
2030 On 03/08/2017	Bond Future	Sell	130	0.00
2030 On 03/08/2017	Bond Future	Buy	130	0.00
2030 On 03/08/2017	Bond Future	Sell	236	0.00
2030 On 03/08/2017	Bond Future	Buy	236	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Sell	9	0.00
R204 On 03/08/2017	Bond Future	Buy	9	0.00
R204 On 03/08/2017	Bond Future	Sell	13	0.00
R204 On 03/08/2017	Bond Future	Buy	13	0.00
R204 On 03/08/2017	Bond Future	Sell	18	0.00
R204 On 03/08/2017	Bond Future	Buy	18	0.00
R204 On 03/08/2017	Bond Future	Sell	24	0.00
R204 On 03/08/2017	Bond Future	Buy	24	0.00
R204 On 03/08/2017	Bond Future	Sell	64	0.00
R204 On 03/08/2017	Bond Future	Buy	64	0.00
R204 On 03/08/2017	Bond Future	Sell	130	0.00
R204 On 03/08/2017	Bond Future	Buy	130	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/08/2017	Bond Future		Sell	200	0.00
R204 On 03/08/2017	Bond Future		Buy	200	0.00
R204 On 03/08/2017	Bond Future		Buy	330	0.00
R204 On 03/08/2017	Bond Future		Sell	330	0.00
R2048 Bond Future					
R248 On 03/08/2017	Bond Future		Buy	45	0.00
R248 On 03/08/2017	Bond Future		Sell	45	0.00
R248 On 03/08/2017	Bond Future		Sell	45	0.00
R248 On 03/08/2017	Bond Future		Buy	45	0.00
R207 Bond Future					
R207 On 03/08/2017	Bond Future		Sell	9	0.00
R207 On 03/08/2017	Bond Future		Buy	9	0.00
R207 On 03/08/2017	Bond Future		Sell	9	0.00
R207 On 03/08/2017	Bond Future		Buy	9	0.00
R208 Bond Futures					
R208 On 03/08/2017	Bond Future		Sell	12	0.00
R208 On 03/08/2017	Bond Future		Buy	12	0.00
R208 On 03/08/2017	Bond Future		Sell	12	0.00
R208 On 03/08/2017	Bond Future		Buy	12	0.00
R208 On 03/08/2017	Bond Future		Buy	15	0.00
R208 On 03/08/2017	Bond Future		Sell	15	0.00
R208 On 03/08/2017	Bond Future		Sell	15	0.00
R208 On 03/08/2017	Bond Future		Buy	15	0.00
R208 On 03/08/2017	Bond Future		Buy	69	0.00
R208 On 03/08/2017	Bond Future		Sell	69	0.00
R208 On 03/08/2017	Bond Future		Buy	121	0.00
R208 On 03/08/2017	Bond Future		Sell	121	0.00
R208 On 03/08/2017	Bond Future		Buy	190	0.00
R208 On 03/08/2017	Bond Future		Sell	190	0.00
R208 On 03/08/2017	Bond Future		Buy	190	0.00
R208 On 03/08/2017	Bond Future		Sell	190	0.00
R208 On 03/08/2017	Bond Future		Sell	190	0.00
R208 On 03/08/2017	Bond Future		Buy	190	0.00
R209 Bond Future					
R209 On 03/08/2017	Bond Future		Sell	4	0.00
R209 On 03/08/2017	Bond Future		Buy	4	0.00
R209 On 03/08/2017	Bond Future		Buy	4	0.00

R209 On 03/08/2017	Bond Future	Sell	4	0.00
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R213 Bond Future

R213 On 03/08/2017	Bond Future	Sell	523	0.00
R213 On 03/08/2017	Bond Future	Buy	523	0.00
R213 On 03/08/2017	Bond Future	Sell	974	0.00
R213 On 03/08/2017	Bond Future	Buy	974	0.00
R213 On 03/08/2017	Bond Future	Sell	1,497	0.00
R213 On 03/08/2017	Bond Future	Buy	1,497	0.00

Grand Total for Daily Detailed Turnover:			8,517	0.00
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