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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/07/2017

TO DATE : 17/07/2017

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

I2038 Bond Future

2038 On 03/08/2017	Bond Future		Buy	24	0.00
2038 On 03/08/2017	Bond Future		Sell	24	0.00
2038 On 03/08/2017	Bond Future		Sell	24	0.00
2038 On 03/08/2017	Bond Future		Buy	24	0.00

R186 Bond Future

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	Sell	48	0.00
R186 On 03/08/2017	Bond Future	Buy	48	0.00
R186 On 03/08/2017	Bond Future	Buy	48	0.00
R186 On 03/08/2017	Bond Future	Sell	48	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	185	0.00
R186 On 03/08/2017	Bond Future	Sell	185	0.00
R186 On 03/08/2017	Bond Future	Buy	200	0.00
R186 On 03/08/2017	Bond Future	Sell	200	0.00
R186 On 03/08/2017	Bond Future	Buy	200	0.00
R186 On 03/08/2017	Bond Future	Sell	200	0.00
R186 On 03/08/2017	Bond Future	Buy	250	0.00
R186 On 03/08/2017	Bond Future	Sell	250	0.00
R186 On 03/08/2017	Bond Future	Sell	250	0.00
R186 On 03/08/2017	Bond Future	Buy	250	0.00
R186 On 03/08/2017	Bond Future	Sell	250	0.00
R186 On 03/08/2017	Bond Future	Buy	250	0.00
R186 On 03/08/2017	Bond Future	Buy	330	0.00
R186 On 03/08/2017	Bond Future	Sell	330	0.00
R186 On 03/08/2017	Bond Future	Buy	450	0.00
R186 On 03/08/2017	Bond Future	Sell	450	0.00
R186 On 03/08/2017	Bond Future	Buy	1,217	0.00
R186 On 03/08/2017	Bond Future	Sell	1,217	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	Sell	3,000	0.00
R186 On 03/08/2017	Bond Future	Buy	3,000	0.00

Grand Total for Daily Detailed Turnover: 9,748 0.00