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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/07/2017

TO DATE : 20/07/2017

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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

#### 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	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00

R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	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	6	0.00
R186 On 03/08/2017	Bond Future	Sell	6	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	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Sell	14	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	14	0.00
R186 On 03/08/2017	Bond Future	Buy	15	0.00
R186 On 03/08/2017	Bond Future	Sell	15	0.00
R186 On 03/08/2017	Bond Future	Buy	15	0.00
R186 On 03/08/2017	Bond Future	Sell	15	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Sell	16	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	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	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	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Buy	22	0.00
R186 On 03/08/2017	Bond Future	Sell	22	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	Buy	26	0.00
R186 On 03/08/2017	Bond Future	Sell	26	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 03/08/2017	Bond Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	30	0.00
R186 On 03/08/2017	Bond Future		Sell	30	0.00
R186 On 02/11/2017	Bond Future		Buy	30	0.00
R186 On 02/11/2017	Bond Future		Sell	30	0.00
R186 On 03/08/2017	Bond Future		Buy	34	0.00
R186 On 03/08/2017	Bond Future		Sell	34	0.00
R186 On 03/08/2017	Bond Future		Buy	51	0.00
R186 On 03/08/2017	Bond Future		Sell	51	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	92	0.00
R186 On 03/08/2017	Bond Future		Sell	92	0.00
R186 On 02/11/2017	Bond Future		Buy	110	0.00
R186 On 02/11/2017	Bond Future		Sell	110	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		Sell	226	0.00
R186 On 03/08/2017	Bond Future		Buy	226	0.00
R186 On 02/11/2017	Bond Future		Buy	250	0.00
R186 On 02/11/2017	Bond Future		Sell	250	0.00
R186 On 02/11/2017	Bond Future		Buy	310	0.00
R186 On 02/11/2017	Bond Future		Sell	310	0.00
R186 On 02/11/2017	Bond Future		Buy	350	0.00
R186 On 02/11/2017	Bond Future		Sell	350	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 02/11/2017	Bond Future		Buy	410	0.00
R186 On 02/11/2017	Bond Future		Sell	410	0.00
R186 On 02/11/2017	Bond Future		Buy	430	0.00
R186 On 02/11/2017	Bond Future		Sell	430	0.00
R186 On 02/11/2017	Bond Future		Buy	750	0.00
R186 On 02/11/2017	Bond Future		Sell	750	0.00
R186 On 02/11/2017	Bond Future		Buy	1,360	0.00
R186 On 02/11/2017	Bond Future		Sell	1,360	0.00
R186 On 02/11/2017	Bond Future		Sell	4,000	0.00
R186 On 02/11/2017	Bond Future		Buy	4,000	0.00
R186 On 02/11/2017	Bond Future		Sell	4,000	0.00
R186 On 02/11/2017	Bond Future		Buy	4,000	0.00

**R202 Bond Future**

R202 On 02/11/2017	Bond Future	Sell	150	0.00
R202 On 02/11/2017	Bond Future	Buy	150	0.00
R202 On 02/11/2017	Bond Future	Sell	223	0.00
R202 On 02/11/2017	Bond Future	Buy	223	0.00
<b>R2023 Bond Future</b>				
R023 On 02/11/2017	Bond Future	Sell	490	0.00
R023 On 02/11/2017	Bond Future	Buy	490	0.00
R023 On 02/11/2017	Bond Future	Sell	950	0.00
R023 On 02/11/2017	Bond Future	Buy	950	0.00
R023 On 02/11/2017	Bond Future	Sell	1,440	0.00
R023 On 02/11/2017	Bond Future	Buy	1,440	0.00
<b>R2032 Bond Future</b>				
2032 On 03/08/2017	Bond Future	Sell	202	0.00
2032 On 03/08/2017	Bond Future	Buy	202	0.00
<b>R2044 Bond Future</b>				
2044 On 03/08/2017	Bond Future	Buy	42	0.00
2044 On 03/08/2017	Bond Future	Sell	42	0.00
2044 On 03/08/2017	Bond Future	Buy	42	0.00
2044 On 03/08/2017	Bond Future	Sell	42	0.00
<b>R2048 Bond Future</b>				
R248 On 03/08/2017	Bond Future	Sell	43	0.00
R248 On 03/08/2017	Bond Future	Buy	43	0.00
R248 On 03/08/2017	Bond Future	Buy	43	0.00
R248 On 03/08/2017	Bond Future	Sell	43	0.00
<b>R209 Bond Future</b>				
R209 On 03/08/2017	Bond Future	Buy	200	0.00
R209 On 03/08/2017	Bond Future	Sell	200	0.00
R209 On 03/08/2017	Bond Future	Buy	200	0.00
R209 On 03/08/2017	Bond Future	Sell	200	0.00
<b>R213 Bond Future</b>				
R213 On 03/08/2017	Bond Future	Sell	170	0.00
R213 On 03/08/2017	Bond Future	Buy	170	0.00
R213 On 03/08/2017	Bond Future	Buy	170	0.00
R213 On 03/08/2017	Bond Future	Sell	170	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>17,839</b>	<b>0.00</b>