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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/07/2017

TO DATE : 24/07/2017

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

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

I2038 Bond Future

2038 On 03/08/2017	Bond Future		Buy	805	0.00
2038 On 03/08/2017	Bond Future		Sell	805	0.00
2038 On 02/11/2017	Bond Future		Sell	805	0.00
2038 On 02/11/2017	Bond Future		Buy	805	0.00
2038 On 03/08/2017	Bond Future		Buy	1,700	0.00
2038 On 03/08/2017	Bond Future		Sell	1,700	0.00

2038 On 02/11/2017	Bond Future	Sell	1,700	0.00
2038 On 02/11/2017	Bond Future	Buy	1,700	0.00
2038 On 03/08/2017	Bond Future	Buy	2,505	0.00
2038 On 03/08/2017	Bond Future	Sell	2,505	0.00
2038 On 02/11/2017	Bond Future	Buy	2,505	0.00
2038 On 02/11/2017	Bond Future	Sell	2,505	0.00

I2046 Bond Future

2046 On 03/08/2017	Bond Future	Sell	2,700	0.00
2046 On 03/08/2017	Bond Future	Buy	2,700	0.00
2046 On 03/08/2017	Bond Future	Buy	2,700	0.00
2046 On 03/08/2017	Bond Future	Sell	2,700	0.00
2046 On 02/11/2017	Bond Future	Sell	2,700	0.00
2046 On 02/11/2017	Bond Future	Buy	2,700	0.00
2046 On 02/11/2017	Bond Future	Sell	2,700	0.00
2046 On 02/11/2017	Bond Future	Buy	2,700	0.00

I2050 Bond Future

2050 On 03/08/2017	Bond Future	Sell	1,600	0.00
2050 On 03/08/2017	Bond Future	Buy	1,600	0.00
2050 On 03/08/2017	Bond Future	Buy	1,600	0.00
2050 On 03/08/2017	Bond Future	Sell	1,600	0.00
2050 On 02/11/2017	Bond Future	Sell	1,600	0.00
2050 On 02/11/2017	Bond Future	Buy	1,600	0.00
2050 On 02/11/2017	Bond Future	Sell	1,600	0.00
2050 On 02/11/2017	Bond Future	Buy	1,600	0.00

New Inflation Linked Index

IGOV On 03/08/2017	Index Future	Sell	2	0.00
IGOV On 03/08/2017	Index Future	Buy	2	0.00
IGOV On 03/08/2017	Index Future	Buy	2	0.00
IGOV On 03/08/2017	Index Future	Sell	2	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	9	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	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	31	0.00
R186 On 03/08/2017	Bond Future	Sell	31	0.00
R186 On 03/08/2017	Bond Future	Buy	31	0.00
R186 On 03/08/2017	Bond Future	Sell	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	74	0.00
R186 On 03/08/2017	Bond Future		Sell	74	0.00
R186 On 02/11/2017	Bond Future		Sell	74	0.00
R186 On 02/11/2017	Bond Future		Buy	74	0.00
R186 On 03/08/2017	Bond Future		Buy	103	0.00
R186 On 03/08/2017	Bond Future		Sell	103	0.00
R186 On 03/08/2017	Bond Future		Sell	103	0.00
R186 On 03/08/2017	Bond Future		Buy	103	0.00
R186 On 03/08/2017	Bond Future		Buy	167	0.00
R186 On 03/08/2017	Bond Future		Sell	167	0.00
R186 On 03/08/2017	Bond Future		Sell	173	0.00
R186 On 03/08/2017	Bond Future		Buy	173	0.00
R186 On 02/11/2017	Bond Future		Sell	250	0.00
R186 On 02/11/2017	Bond Future		Buy	250	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 03/08/2017	Bond Future		Buy	286	0.00
R186 On 03/08/2017	Bond Future		Sell	286	0.00
R186 On 03/08/2017	Bond Future		Buy	524	0.00
R186 On 03/08/2017	Bond Future		Sell	524	0.00
R186 On 03/08/2017	Bond Future		Sell	624	0.00
R186 On 03/08/2017	Bond Future		Buy	624	0.00
R186 On 03/08/2017	Bond Future		Sell	810	0.00
R186 On 03/08/2017	Bond Future		Buy	810	0.00
R186 On 03/08/2017	Bond Future		Sell	810	0.00
R186 On 03/08/2017	Bond Future		Buy	810	0.00
R186 On 03/08/2017	Bond Future		Buy	1,674	0.00
R186 On 03/08/2017	Bond Future		Sell	1,674	0.00
R186 On 02/11/2017	Bond Future		Sell	1,674	0.00
R186 On 02/11/2017	Bond Future		Buy	1,674	0.00
R186 On 03/08/2017	Bond Future		Buy	1,757	0.00
R186 On 03/08/2017	Bond Future		Sell	1,757	0.00
R186 On 02/11/2017	Bond Future		Sell	1,757	0.00
R186 On 02/11/2017	Bond Future		Buy	1,757	0.00

R202 Bond Future

R202 On 03/08/2017	Bond Future		Sell	2,176	0.00
R202 On 03/08/2017	Bond Future		Buy	2,176	0.00
R202 On 03/08/2017	Bond Future		Buy	2,176	0.00
R202 On 03/08/2017	Bond Future		Sell	2,176	0.00
R202 On 02/11/2017	Bond Future		Sell	2,176	0.00
R202 On 02/11/2017	Bond Future		Buy	2,176	0.00

R202 On 02/11/2017	Bond Future	Sell	2,176	0.00
R202 On 02/11/2017	Bond Future	Buy	2,176	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	6	0.00
R023 On 02/11/2017	Bond Future	Buy	6	0.00
R023 On 02/11/2017	Bond Future	Sell	6	0.00
R023 On 02/11/2017	Bond Future	Buy	6	0.00
R023 On 02/11/2017	Bond Future	Sell	7	0.00
R023 On 02/11/2017	Bond Future	Buy	7	0.00
R023 On 02/11/2017	Bond Future	Sell	9	0.00
R023 On 02/11/2017	Bond Future	Buy	9	0.00
R023 On 03/08/2017	Bond Future	Buy	17	0.00
R023 On 03/08/2017	Bond Future	Sell	17	0.00
R023 On 02/11/2017	Bond Future	Sell	17	0.00
R023 On 02/11/2017	Bond Future	Buy	17	0.00
R023 On 02/11/2017	Bond Future	Sell	24	0.00
R023 On 02/11/2017	Bond Future	Buy	24	0.00
R023 On 02/11/2017	Bond Future	Sell	24	0.00
R023 On 02/11/2017	Bond Future	Buy	24	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 02/11/2017	Bond Future	Sell	28	0.00
R023 On 02/11/2017	Bond Future	Buy	28	0.00
R023 On 02/11/2017	Bond Future	Sell	31	0.00
R023 On 02/11/2017	Bond Future	Buy	31	0.00
R023 On 02/11/2017	Bond Future	Sell	35	0.00
R023 On 02/11/2017	Bond Future	Buy	35	0.00
R023 On 02/11/2017	Bond Future	Sell	47	0.00
R023 On 02/11/2017	Bond Future	Buy	47	0.00
R023 On 03/08/2017	Bond Future	Buy	54	0.00
R023 On 03/08/2017	Bond Future	Sell	54	0.00
R023 On 02/11/2017	Bond Future	Sell	54	0.00
R023 On 02/11/2017	Bond Future	Buy	54	0.00
R023 On 02/11/2017	Bond Future	Sell	57	0.00
R023 On 02/11/2017	Bond Future	Buy	57	0.00
R023 On 02/11/2017	Bond Future	Sell	58	0.00
R023 On 02/11/2017	Bond Future	Buy	58	0.00
R023 On 03/08/2017	Bond Future	Sell	69	0.00
R023 On 03/08/2017	Bond Future	Buy	69	0.00
R023 On 02/11/2017	Bond Future	Sell	91	0.00
R023 On 02/11/2017	Bond Future	Buy	91	0.00
R023 On 02/11/2017	Bond Future	Sell	99	0.00
R023 On 02/11/2017	Bond Future	Buy	99	0.00
R023 On 02/11/2017	Bond Future	Buy	154	0.00
R023 On 02/11/2017	Bond Future	Sell	154	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/08/2017	Bond Future		Buy	165	0.00
R023 On 03/08/2017	Bond Future		Sell	165	0.00
R023 On 02/11/2017	Bond Future		Sell	165	0.00
R023 On 02/11/2017	Bond Future		Buy	165	0.00
R023 On 03/08/2017	Bond Future		Buy	236	0.00
R023 On 03/08/2017	Bond Future		Sell	236	0.00
R023 On 02/11/2017	Bond Future		Sell	236	0.00
R023 On 02/11/2017	Bond Future		Buy	236	0.00
R023 On 03/08/2017	Bond Future		Buy	417	0.00
R023 On 03/08/2017	Bond Future		Sell	417	0.00
R023 On 02/11/2017	Bond Future		Sell	472	0.00
R023 On 02/11/2017	Bond Future		Buy	472	0.00
R023 On 03/08/2017	Bond Future		Buy	741	0.00
R023 On 03/08/2017	Bond Future		Sell	741	0.00
R023 On 03/08/2017	Bond Future		Sell	1,061	0.00
R023 On 03/08/2017	Bond Future		Buy	1,061	0.00
R023 On 03/08/2017	Bond Future		Sell	1,158	0.00
R023 On 03/08/2017	Bond Future		Buy	1,158	0.00
R023 On 03/08/2017	Bond Future		Sell	1,158	0.00
R023 On 03/08/2017	Bond Future		Buy	1,158	0.00
R023 On 03/08/2017	Bond Future		Sell	2,245	0.00
R023 On 03/08/2017	Bond Future		Buy	2,245	0.00
R023 On 02/11/2017	Bond Future		Sell	2,245	0.00
R023 On 02/11/2017	Bond Future		Buy	2,245	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future		Buy	3	0.00
2030 On 03/08/2017	Bond Future		Sell	3	0.00
2030 On 03/08/2017	Bond Future		Sell	9	0.00
2030 On 03/08/2017	Bond Future		Buy	9	0.00
2030 On 02/11/2017	Bond Future		Sell	9	0.00
2030 On 02/11/2017	Bond Future		Buy	9	0.00
2030 On 03/08/2017	Bond Future		Buy	28	0.00
2030 On 03/08/2017	Bond Future		Sell	28	0.00
2030 On 02/11/2017	Bond Future		Sell	28	0.00
2030 On 02/11/2017	Bond Future		Buy	28	0.00
2030 On 03/08/2017	Bond Future		Sell	37	0.00
2030 On 03/08/2017	Bond Future		Buy	37	0.00
2030 On 02/11/2017	Bond Future		Buy	37	0.00
2030 On 02/11/2017	Bond Future		Sell	37	0.00
2030 On 03/08/2017	Bond Future		Buy	110	0.00
2030 On 03/08/2017	Bond Future		Sell	110	0.00

2030 On 03/08/2017	Bond Future	Buy	113	0.00
2030 On 03/08/2017	Bond Future	Sell	113	0.00

R2032 Bond Future

2032 On 03/08/2017	Bond Future	Buy	4	0.00
2032 On 03/08/2017	Bond Future	Sell	4	0.00
2032 On 02/11/2017	Bond Future	Sell	4	0.00
2032 On 02/11/2017	Bond Future	Buy	4	0.00
2032 On 03/08/2017	Bond Future	Sell	21	0.00
2032 On 03/08/2017	Bond Future	Buy	21	0.00
2032 On 02/11/2017	Bond Future	Sell	21	0.00
2032 On 02/11/2017	Bond Future	Buy	21	0.00
2032 On 03/08/2017	Bond Future	Buy	33	0.00
2032 On 03/08/2017	Bond Future	Sell	33	0.00
2032 On 02/11/2017	Bond Future	Sell	33	0.00
2032 On 02/11/2017	Bond Future	Buy	33	0.00
2032 On 03/08/2017	Bond Future	Buy	55	0.00
2032 On 03/08/2017	Bond Future	Sell	55	0.00
2032 On 02/11/2017	Bond Future	Sell	55	0.00
2032 On 02/11/2017	Bond Future	Buy	55	0.00
2032 On 03/08/2017	Bond Future	Buy	164	0.00
2032 On 03/08/2017	Bond Future	Sell	164	0.00
2032 On 02/11/2017	Bond Future	Sell	164	0.00
2032 On 02/11/2017	Bond Future	Buy	164	0.00
2032 On 03/08/2017	Bond Future	Buy	742	0.00
2032 On 03/08/2017	Bond Future	Sell	742	0.00
2032 On 02/11/2017	Bond Future	Sell	742	0.00
2032 On 02/11/2017	Bond Future	Buy	742	0.00
2032 On 03/08/2017	Bond Future	Sell	1,019	0.00
2032 On 03/08/2017	Bond Future	Buy	1,019	0.00
2032 On 02/11/2017	Bond Future	Sell	1,019	0.00
2032 On 02/11/2017	Bond Future	Buy	1,019	0.00

R2037 Bond Future

2037 On 03/08/2017	Bond Future	Buy	11	0.00
2037 On 03/08/2017	Bond Future	Sell	11	0.00
2037 On 02/11/2017	Bond Future	Sell	11	0.00
2037 On 02/11/2017	Bond Future	Buy	11	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Buy	100	0.00
R204 On 03/08/2017	Bond Future	Sell	100	0.00
R204 On 03/08/2017	Bond Future	Buy	179	0.00
R204 On 03/08/2017	Bond Future	Sell	179	0.00
R204 On 03/08/2017	Bond Future	Buy	279	0.00
R204 On 03/08/2017	Bond Future	Sell	279	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/08/2017			Buy	279	0.00
R204 On 03/08/2017			Sell	279	0.00
R204 On 03/08/2017			Sell	279	0.00
R204 On 03/08/2017			Buy	279	0.00
R204 On 03/08/2017			Buy	350	0.00
R204 On 03/08/2017			Sell	350	0.00
R204 On 03/08/2017			Sell	350	0.00
R204 On 03/08/2017			Buy	350	0.00

R2044 Bond Future

2044 On 03/08/2017			Buy	7	0.00
2044 On 03/08/2017			Sell	7	0.00
2044 On 02/11/2017			Sell	7	0.00
2044 On 02/11/2017			Buy	7	0.00
2044 On 03/08/2017			Buy	100	0.00
2044 On 03/08/2017			Sell	100	0.00
2044 On 03/08/2017			Buy	3,100	0.00
2044 On 03/08/2017			Sell	3,100	0.00
2044 On 03/08/2017			Buy	3,200	0.00
2044 On 03/08/2017			Sell	3,200	0.00

R2048 Bond Future

R248 On 03/08/2017			Buy	7	0.00
R248 On 03/08/2017			Sell	7	0.00
R248 On 02/11/2017			Sell	7	0.00
R248 On 02/11/2017			Buy	7	0.00

R207 Bond Future

R207 On 03/08/2017			Sell	11	0.00
R207 On 03/08/2017			Buy	11	0.00
R207 On 03/08/2017			Sell	59	0.00
R207 On 03/08/2017			Buy	59	0.00
R207 On 03/08/2017			Buy	84	0.00
R207 On 03/08/2017			Sell	84	0.00
R207 On 03/08/2017			Buy	150	0.00
R207 On 03/08/2017			Sell	150	0.00
R207 On 03/08/2017			Sell	164	0.00
R207 On 03/08/2017			Buy	164	0.00
R207 On 03/08/2017			Sell	234	0.00
R207 On 03/08/2017			Buy	234	0.00
R207 On 03/08/2017			Sell	234	0.00

R207 On 03/08/2017	Bond Future	Buy	234	0.00
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R208 Bond Futures

R208 On 03/08/2017	Bond Future	Buy	10	0.00
R208 On 03/08/2017	Bond Future	Sell	10	0.00
R208 On 02/11/2017	Bond Future	Sell	10	0.00
R208 On 02/11/2017	Bond Future	Buy	10	0.00
R208 On 03/08/2017	Bond Future	Buy	25	0.00
R208 On 03/08/2017	Bond Future	Sell	25	0.00
R208 On 03/08/2017	Bond Future	Buy	25	0.00
R208 On 03/08/2017	Bond Future	Sell	25	0.00
R208 On 02/11/2017	Bond Future	Sell	25	0.00
R208 On 02/11/2017	Bond Future	Buy	25	0.00
R208 On 02/11/2017	Bond Future	Sell	25	0.00
R208 On 02/11/2017	Bond Future	Buy	25	0.00
R208 On 03/08/2017	Bond Future	Sell	78	0.00
R208 On 03/08/2017	Bond Future	Buy	78	0.00
R208 On 03/08/2017	Bond Future	Sell	115	0.00
R208 On 03/08/2017	Bond Future	Buy	115	0.00
R208 On 03/08/2017	Bond Future	Sell	299	0.00
R208 On 03/08/2017	Bond Future	Buy	299	0.00
R208 On 03/08/2017	Bond Future	Sell	477	0.00
R208 On 03/08/2017	Bond Future	Buy	477	0.00
R208 On 03/08/2017	Bond Future	Buy	831	0.00
R208 On 03/08/2017	Bond Future	Sell	831	0.00
R208 On 02/11/2017	Bond Future	Sell	831	0.00
R208 On 02/11/2017	Bond Future	Buy	831	0.00
R208 On 03/08/2017	Bond Future	Buy	891	0.00
R208 On 03/08/2017	Bond Future	Sell	891	0.00
R208 On 02/11/2017	Bond Future	Sell	891	0.00
R208 On 02/11/2017	Bond Future	Buy	891	0.00
R208 On 03/08/2017	Bond Future	Sell	2,646	0.00
R208 On 03/08/2017	Bond Future	Buy	2,646	0.00
R208 On 03/08/2017	Bond Future	Sell	3,615	0.00
R208 On 03/08/2017	Bond Future	Buy	3,615	0.00

R209 Bond Future

R209 On 03/08/2017	Bond Future	Buy	2	0.00
R209 On 03/08/2017	Bond Future	Sell	2	0.00
R209 On 02/11/2017	Bond Future	Sell	2	0.00
R209 On 02/11/2017	Bond Future	Buy	2	0.00
R209 On 03/08/2017	Bond Future	Buy	22	0.00
R209 On 03/08/2017	Bond Future	Sell	22	0.00
R209 On 03/08/2017	Bond Future	Buy	22	0.00
R209 On 03/08/2017	Bond Future	Sell	22	0.00
R209 On 02/11/2017	Bond Future	Sell	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017			Buy	22	0.00
R209 On 02/11/2017			Sell	22	0.00
R209 On 02/11/2017			Buy	22	0.00
R209 On 03/08/2017			Sell	46	0.00
R209 On 03/08/2017			Buy	46	0.00
R209 On 02/11/2017			Buy	46	0.00
R209 On 02/11/2017			Sell	46	0.00
R209 On 02/11/2017			Buy	250	0.00
R209 On 02/11/2017			Sell	250	0.00
R209 On 02/11/2017			Sell	250	0.00
R209 On 02/11/2017			Buy	250	0.00
R213 Bond Future					
R213 On 03/08/2017			Sell	21	0.00
R213 On 03/08/2017			Buy	21	0.00
R213 On 02/11/2017			Buy	21	0.00
R213 On 02/11/2017			Sell	21	0.00
R214 Bond Future					
R214 On 03/08/2017			Sell	22	0.00
R214 On 03/08/2017			Buy	22	0.00
R214 On 02/11/2017			Buy	22	0.00
R214 On 02/11/2017			Sell	22	0.00
Grand Total for Daily Detailed Turnover:				83,590	0.00