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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/07/2017

TO DATE : 31/07/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	2	0.00
ALBI On 03/08/2017	Index Future		Buy	2	0.00
ALBI On 02/11/2017	Index Future		Sell	2	0.00
ALBI On 02/11/2017	Index Future		Buy	2	0.00
ALBI On 03/08/2017	Index Future		Sell	3	0.00
ALBI On 03/08/2017	Index Future		Buy	3	0.00
ALBI On 02/11/2017	Index Future		Buy	3	0.00
ALBI On 02/11/2017	Index Future		Sell	3	0.00
ALBI On 03/08/2017	Index Future		Buy	13	0.00
ALBI On 03/08/2017	Index Future		Sell	13	0.00

ALBI On 02/11/2017	Index Future	Sell	13	0.00
ALBI On 02/11/2017	Index Future	Buy	13	0.00
ALBI On 03/08/2017	Index Future	Buy	21	0.00
ALBI On 03/08/2017	Index Future	Sell	21	0.00
ALBI On 02/11/2017	Index Future	Sell	21	0.00
ALBI On 02/11/2017	Index Future	Buy	21	0.00
ALBI On 03/08/2017	Index Future	Buy	93	0.00
ALBI On 03/08/2017	Index Future	Sell	93	0.00
ALBI On 02/11/2017	Index Future	Sell	93	0.00
ALBI On 02/11/2017	Index Future	Buy	93	0.00
ALBI On 03/08/2017	Index Future	Buy	127	0.00
ALBI On 03/08/2017	Index Future	Sell	127	0.00
ALBI On 03/08/2017	Index Future	Buy	127	0.00
ALBI On 03/08/2017	Index Future	Sell	127	0.00
ALBI On 02/11/2017	Index Future	Buy	127	0.00
ALBI On 02/11/2017	Index Future	Sell	127	0.00
ALBI On 02/11/2017	Index Future	Sell	127	0.00
ALBI On 02/11/2017	Index Future	Buy	127	0.00

Govi Total Return Index

GOVI On 02/11/2017	GOVI	Buy	1	0.00
GOVI On 02/11/2017	GOVI	Sell	1	0.00
GOVI On 02/11/2017	GOVI	Sell	1	0.00
GOVI On 02/11/2017	GOVI	Buy	1	0.00

New Inflation Linked Index

IGOV On 03/08/2017	Index Future	Sell	1	0.00
IGOV On 03/08/2017	Index Future	Buy	1	0.00
IGOV On 03/08/2017	Index Future	Sell	1	0.00
IGOV On 03/08/2017	Index Future	Buy	1	0.00
IGOV On 03/08/2017	Index Future	Buy	1	0.00
IGOV On 03/08/2017	Index Future	Sell	1	0.00
IGOV On 02/11/2017	Index Future	Buy	1	0.00
IGOV On 02/11/2017	Index Future	Sell	1	0.00
IGOV On 03/08/2017	Index Future	Buy	3	0.00
IGOV On 03/08/2017	Index Future	Sell	3	0.00
IGOV On 02/11/2017	Index Future	Sell	3	0.00
IGOV On 02/11/2017	Index Future	Buy	3	0.00
IGOV On 03/08/2017	Index Future	Sell	4	0.00
IGOV On 03/08/2017	Index Future	Buy	4	0.00
IGOV On 02/11/2017	Index Future	Buy	4	0.00
IGOV On 02/11/2017	Index Future	Sell	4	0.00
IGOV On 03/08/2017	Index Future	Buy	17	0.00
IGOV On 03/08/2017	Index Future	Sell	17	0.00
IGOV On 02/11/2017	Index Future	Sell	17	0.00
IGOV On 02/11/2017	Index Future	Buy	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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IGOV On 03/08/2017	Index Future		Sell	20	0.00
IGOV On 03/08/2017	Index Future		Buy	20	0.00
IGOV On 02/11/2017	Index Future		Sell	20	0.00
IGOV On 02/11/2017	Index Future		Buy	20	0.00
IGOV On 03/08/2017	Index Future		Sell	23	0.00
IGOV On 03/08/2017	Index Future		Buy	23	0.00
IGOV On 02/11/2017	Index Future		Buy	23	0.00
IGOV On 02/11/2017	Index Future		Sell	23	0.00
IGOV On 03/08/2017	Index Future		Sell	28	0.00
IGOV On 03/08/2017	Index Future		Buy	28	0.00
IGOV On 03/08/2017	Index Future		Buy	28	0.00
IGOV On 03/08/2017	Index Future		Sell	28	0.00
IGOV On 02/11/2017	Index Future		Buy	28	0.00
IGOV On 02/11/2017	Index Future		Sell	28	0.00
IGOV On 02/11/2017	Index Future		Buy	28	0.00
IGOV On 02/11/2017	Index Future		Sell	28	0.00
IGOV On 03/08/2017	Index Future		Buy	430	0.00
IGOV On 03/08/2017	Index Future		Sell	430	0.00
IGOV On 02/11/2017	Index Future		Sell	430	0.00
IGOV On 02/11/2017	Index Future		Buy	430	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Sell	5	0.00
R186 On 02/11/2017	Bond Future		Buy	5	0.00
R186 On 02/11/2017	Bond Future		Sell	5	0.00
R186 On 02/11/2017	Bond Future		Buy	5	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00
R186 On 02/11/2017	Bond Future		Sell	7	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 02/11/2017	Bond Future		Sell	9	0.00
R186 On 02/11/2017	Bond Future		Buy	9	0.00
R186 On 02/11/2017	Bond Future		Sell	10	0.00
R186 On 02/11/2017	Bond Future		Buy	10	0.00
R186 On 02/11/2017	Bond Future		Buy	11	0.00
R186 On 02/11/2017	Bond Future		Sell	11	0.00
R186 On 02/11/2017	Bond Future		Buy	14	0.00
R186 On 02/11/2017	Bond Future		Sell	14	0.00
R186 On 02/11/2017	Bond Future		Sell	19	0.00
R186 On 02/11/2017	Bond Future		Buy	19	0.00
R186 On 02/11/2017	Bond Future		Buy	19	0.00
R186 On 02/11/2017	Bond Future		Sell	19	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 02/11/2017	Bond Future		Buy	25	0.00
R186 On 02/11/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Sell	33	0.00
R186 On 03/08/2017	Bond Future		Buy	33	0.00
R186 On 02/11/2017	Bond Future		Buy	33	0.00
R186 On 02/11/2017	Bond Future		Sell	33	0.00
R186 On 02/11/2017	Bond Future		Buy	33	0.00
R186 On 02/11/2017	Bond Future		Sell	33	0.00
R186 On 02/11/2017	Bond Future		Buy	37	0.00
R186 On 02/11/2017	Bond Future		Sell	37	0.00
R186 On 02/11/2017	Bond Future		Sell	40	0.00
R186 On 02/11/2017	Bond Future		Buy	40	0.00

R186 On 02/11/2017	Bond Future			Buy	44	0.00
R186 On 02/11/2017	Bond Future			Sell	44	0.00
R186 On 02/11/2017	Bond Future			Sell	50	0.00
R186 On 02/11/2017	Bond Future			Buy	50	0.00
R186 On 02/11/2017	Bond Future			Buy	65	0.00
R186 On 02/11/2017	Bond Future			Sell	65	0.00
R186 On 02/11/2017	Bond Future			Sell	67	0.00
R186 On 02/11/2017	Bond Future			Buy	67	0.00
R186 On 02/11/2017	Bond Future			Buy	100	0.00
R186 On 02/11/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	111	0.00
R186 On 03/08/2017	Bond Future			Sell	111	0.00
R186 On 02/11/2017	Bond Future			Sell	111	0.00
R186 On 02/11/2017	Bond Future			Buy	111	0.00
R186 On 02/11/2017	Bond Future			Buy	120	0.00
R186 On 02/11/2017	Bond Future			Sell	120	0.00
R186 On 02/11/2017	Bond Future			Buy	170	0.00
R186 On 02/11/2017	Bond Future			Sell	170	0.00
R186 On 02/11/2017	Bond Future			Buy	183	0.00
R186 On 02/11/2017	Bond Future			Sell	183	0.00
R186 On 03/08/2017	Bond Future			Buy	274	0.00
R186 On 03/08/2017	Bond Future			Sell	274	0.00
R186 On 02/11/2017	Bond Future			Sell	274	0.00
R186 On 02/11/2017	Bond Future			Buy	274	0.00
R186 On 01/02/2018	Bond Future	8.50	Call	Buy	291	0.00
R186 On 01/02/2018	Bond Future	8.50	Call	Sell	291	0.00
R186 On 01/02/2018	Bond Future	7.75	Call	Sell	291	0.00
R186 On 01/02/2018	Bond Future	7.75	Call	Buy	291	0.00
R186 On 03/08/2017	Bond Future			Sell	315	0.00
R186 On 03/08/2017	Bond Future			Buy	315	0.00
R186 On 02/11/2017	Bond Future			Sell	315	0.00
R186 On 02/11/2017	Bond Future			Buy	315	0.00
R186 On 03/08/2017	Bond Future			Sell	335	0.00
R186 On 03/08/2017	Bond Future			Buy	335	0.00
R186 On 02/11/2017	Bond Future			Buy	335	0.00
R186 On 02/11/2017	Bond Future			Sell	335	0.00
R186 On 03/08/2017	Bond Future			Sell	400	0.00
R186 On 03/08/2017	Bond Future			Buy	400	0.00
R186 On 02/11/2017	Bond Future			Buy	400	0.00
R186 On 02/11/2017	Bond Future			Sell	400	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 03/08/2017	Bond Future			Sell	450	0.00
R186 On 03/08/2017	Bond Future			Buy	450	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Buy	450	0.00
R186 On 02/11/2017	Bond Future		Sell	450	0.00
R186 On 02/11/2017	Bond Future		Buy	649	0.00
R186 On 02/11/2017	Bond Future		Sell	649	0.00
R186 On 03/08/2017	Bond Future		Sell	690	0.00
R186 On 03/08/2017	Bond Future		Buy	690	0.00
R186 On 02/11/2017	Bond Future		Buy	690	0.00
R186 On 02/11/2017	Bond Future		Sell	690	0.00
R186 On 03/08/2017	Bond Future		Sell	820	0.00
R186 On 03/08/2017	Bond Future		Buy	820	0.00
R186 On 02/11/2017	Bond Future		Buy	820	0.00
R186 On 02/11/2017	Bond Future		Sell	820	0.00
R186 On 02/11/2017	Bond Future		Buy	1,000	0.00
R186 On 02/11/2017	Bond Future		Sell	1,000	0.00
R186 On 03/08/2017	Bond Future		Buy	1,313	0.00
R186 On 03/08/2017	Bond Future		Sell	1,313	0.00
R186 On 02/11/2017	Bond Future		Sell	1,313	0.00
R186 On 02/11/2017	Bond Future		Buy	1,313	0.00
R186 On 03/08/2017	Bond Future		Sell	1,698	0.00
R186 On 03/08/2017	Bond Future		Buy	1,698	0.00
R186 On 03/08/2017	Bond Future		Sell	1,698	0.00
R186 On 03/08/2017	Bond Future		Buy	1,698	0.00
R186 On 02/11/2017	Bond Future		Buy	1,698	0.00
R186 On 02/11/2017	Bond Future		Sell	1,698	0.00
R186 On 02/11/2017	Bond Future		Sell	1,698	0.00
R186 On 02/11/2017	Bond Future		Buy	1,698	0.00
R186 On 03/08/2017	Bond Future		Sell	2,547	0.00
R186 On 03/08/2017	Bond Future		Buy	2,547	0.00
R186 On 02/11/2017	Bond Future		Buy	2,547	0.00
R186 On 02/11/2017	Bond Future		Sell	2,547	0.00
R186 On 03/08/2017	Bond Future		Sell	6,000	0.00
R186 On 03/08/2017	Bond Future		Buy	6,000	0.00
R186 On 03/08/2017	Bond Future		Buy	6,000	0.00
R186 On 03/08/2017	Bond Future		Sell	6,000	0.00
R186 On 02/11/2017	Bond Future		Buy	6,000	0.00
R186 On 02/11/2017	Bond Future		Sell	6,000	0.00
R186 On 02/11/2017	Bond Future		Sell	6,000	0.00
R186 On 02/11/2017	Bond Future		Buy	6,000	0.00
R186 On 02/11/2017	Bond Future		Buy	6,900	0.00
R186 On 02/11/2017	Bond Future		Sell	6,900	0.00

R2037 Bond Future

2037 On 03/08/2017	Bond Future	Buy	10	0.00
2037 On 03/08/2017	Bond Future	Sell	10	0.00
2037 On 01/02/2018	Bond Future	Sell	10	0.00
2037 On 01/02/2018	Bond Future	Buy	10	0.00
2037 On 03/08/2017	Bond Future	Buy	29	0.00
2037 On 03/08/2017	Bond Future	Sell	29	0.00
2037 On 01/02/2018	Bond Future	Sell	29	0.00
2037 On 01/02/2018	Bond Future	Buy	29	0.00
2037 On 02/11/2017	Bond Future	Buy	31	0.00
2037 On 02/11/2017	Bond Future	Sell	31	0.00
2037 On 02/11/2017	Bond Future	Buy	35	0.00
2037 On 02/11/2017	Bond Future	Sell	35	0.00
2037 On 02/11/2017	Bond Future	Buy	60	0.00
2037 On 02/11/2017	Bond Future	Sell	60	0.00
2037 On 02/11/2017	Bond Future	Buy	78	0.00
2037 On 02/11/2017	Bond Future	Sell	78	0.00
2037 On 02/11/2017	Bond Future	Sell	85	0.00
2037 On 02/11/2017	Bond Future	Buy	85	0.00
2037 On 02/11/2017	Bond Future	Sell	85	0.00
2037 On 02/11/2017	Bond Future	Buy	85	0.00
2037 On 02/11/2017	Bond Future	Buy	85	0.00
2037 On 02/11/2017	Bond Future	Sell	85	0.00
2037 On 02/11/2017	Bond Future	Buy	85	0.00
2037 On 02/11/2017	Bond Future	Sell	85	0.00
2037 On 02/11/2017	Bond Future	Sell	85	0.00
2037 On 02/11/2017	Bond Future	Buy	85	0.00
2037 On 02/11/2017	Bond Future	Buy	97	0.00
2037 On 02/11/2017	Bond Future	Sell	97	0.00
2037 On 03/08/2017	Bond Future	Buy	121	0.00
2037 On 03/08/2017	Bond Future	Sell	121	0.00
2037 On 01/02/2018	Bond Future	Buy	121	0.00
2037 On 01/02/2018	Bond Future	Sell	121	0.00
2037 On 03/08/2017	Bond Future	Buy	160	0.00
2037 On 03/08/2017	Bond Future	Sell	160	0.00
2037 On 03/08/2017	Bond Future	Sell	160	0.00
2037 On 03/08/2017	Bond Future	Buy	160	0.00
2037 On 01/02/2018	Bond Future	Sell	160	0.00
2037 On 01/02/2018	Bond Future	Buy	160	0.00
2037 On 01/02/2018	Bond Future	Sell	160	0.00
2037 On 01/02/2018	Bond Future	Buy	160	0.00
2037 On 02/11/2017	Bond Future	Buy	1,189	0.00
2037 On 02/11/2017	Bond Future	Sell	1,189	0.00
2037 On 02/11/2017	Bond Future	Sell	1,575	0.00
2037 On 02/11/2017	Bond Future	Buy	1,575	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/08/2017	Bond Future		Buy	1	0.00
R248 On 03/08/2017	Bond Future		Sell	1	0.00
R248 On 01/02/2018	Bond Future		Sell	1	0.00
R248 On 01/02/2018	Bond Future		Buy	1	0.00
R248 On 03/08/2017	Bond Future		Buy	10	0.00
R248 On 03/08/2017	Bond Future		Sell	10	0.00
R248 On 01/02/2018	Bond Future		Sell	10	0.00
R248 On 01/02/2018	Bond Future		Buy	10	0.00
R248 On 03/08/2017	Bond Future		Buy	50	0.00
R248 On 03/08/2017	Bond Future		Sell	50	0.00
R248 On 01/02/2018	Bond Future		Sell	50	0.00
R248 On 01/02/2018	Bond Future		Buy	50	0.00
R248 On 03/08/2017	Bond Future		Buy	109	0.00
R248 On 03/08/2017	Bond Future		Sell	109	0.00
R248 On 01/02/2018	Bond Future		Sell	109	0.00
R248 On 01/02/2018	Bond Future		Buy	109	0.00
R248 On 03/08/2017	Bond Future		Buy	170	0.00
R248 On 03/08/2017	Bond Future		Sell	170	0.00
R248 On 03/08/2017	Bond Future		Sell	170	0.00
R248 On 03/08/2017	Bond Future		Buy	170	0.00
R248 On 01/02/2018	Bond Future		Sell	170	0.00
R248 On 01/02/2018	Bond Future		Buy	170	0.00
R248 On 01/02/2018	Bond Future		Sell	170	0.00
R248 On 01/02/2018	Bond Future		Buy	170	0.00
R248 On 03/08/2017	Bond Future		Buy	8,420	0.00
R248 On 03/08/2017	Bond Future		Sell	8,420	0.00
R248 On 03/08/2017	Bond Future		Buy	8,420	0.00
R248 On 03/08/2017	Bond Future		Sell	8,420	0.00
R248 On 03/08/2017	Bond Future		Sell	8,420	0.00
R248 On 03/08/2017	Bond Future		Buy	8,420	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future		Buy	30	0.00
R209 On 02/11/2017	Bond Future		Sell	30	0.00
R209 On 02/11/2017	Bond Future		Buy	79	0.00
R209 On 02/11/2017	Bond Future		Sell	79	0.00
R209 On 02/11/2017	Bond Future		Sell	109	0.00
R209 On 02/11/2017	Bond Future		Buy	109	0.00
R209 On 02/11/2017	Bond Future		Sell	1,000	0.00
R209 On 02/11/2017	Bond Future		Buy	1,000	0.00

R212 Bond Future

R212 On 02/11/2017	Bond Future	Sell	1	0.00
R212 On 02/11/2017	Bond Future	Buy	1	0.00
R212 On 02/11/2017	Bond Future	Sell	2	0.00
R212 On 02/11/2017	Bond Future	Buy	2	0.00
R212 On 02/11/2017	Bond Future	Sell	2	0.00
R212 On 02/11/2017	Bond Future	Buy	2	0.00
R212 On 02/11/2017	Bond Future	Sell	2	0.00
R212 On 02/11/2017	Bond Future	Buy	2	0.00
R212 On 02/11/2017	Bond Future	Sell	2	0.00
R212 On 02/11/2017	Bond Future	Buy	2	0.00
R212 On 02/11/2017	Bond Future	Sell	4	0.00
R212 On 02/11/2017	Bond Future	Buy	4	0.00
R212 On 02/11/2017	Bond Future	Sell	4	0.00
R212 On 02/11/2017	Bond Future	Buy	4	0.00
R212 On 02/11/2017	Bond Future	Sell	6	0.00
R212 On 02/11/2017	Bond Future	Buy	6	0.00
R212 On 02/11/2017	Bond Future	Sell	13	0.00
R212 On 02/11/2017	Bond Future	Buy	13	0.00
R212 On 02/11/2017	Bond Future	Sell	13	0.00
R212 On 02/11/2017	Bond Future	Buy	13	0.00
R212 On 02/11/2017	Bond Future	Sell	29	0.00
R212 On 02/11/2017	Bond Future	Buy	29	0.00
R212 On 02/11/2017	Bond Future	Sell	42	0.00
R212 On 02/11/2017	Bond Future	Buy	42	0.00
R212 On 02/11/2017	Bond Future	Sell	120	0.00
R212 On 02/11/2017	Bond Future	Buy	120	0.00

Grand Total for Daily Detailed Turnover:**90,533****0.00**