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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/08/2017

TO DATE : 03/08/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 02/11/2017	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	4	0.00
IGOV On 02/11/2017	Index Future		Buy	4	0.00
IGOV On 02/11/2017	Index Future		Sell	23	0.00
IGOV On 02/11/2017	Index Future		Buy	23	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		Sell	28	0.00
IGOV On 02/11/2017	Index Future		Buy	28	0.00

R186 Bond Future

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

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future			Buy	3	0.00
R186 On 02/11/2017	Bond Future			Sell	3	0.00
R186 On 02/11/2017	Bond Future			Sell	3	0.00
R186 On 02/11/2017	Bond Future			Buy	3	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 01/02/2018	Bond Future	8.75	Put	Sell	5	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	5	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	5	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	5	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	5	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	5	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	5	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	5	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	6	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	6	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	6	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	6	0.00
R186 On 02/11/2017	Bond Future			Buy	8	0.00
R186 On 02/11/2017	Bond Future			Sell	8	0.00
R186 On 02/11/2017	Bond Future			Sell	11	0.00
R186 On 02/11/2017	Bond Future			Buy	11	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	11	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	11	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	11	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	11	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	11	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	11	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	11	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	11	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	12	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	12	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	12	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	12	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	15	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	15	0.00

R186 On 01/02/2018	Bond Future	9.25	Put	Buy	15	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	15	0.00
R186 On 02/11/2017	Bond Future			Sell	16	0.00
R186 On 02/11/2017	Bond Future			Buy	16	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	16	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	16	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	16	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	16	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 01/02/2018	Bond Future	8.75	Put	Sell	45	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	45	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	45	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	45	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	48	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	48	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	48	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	48	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	52	0.00
R186 On 02/11/2017	Bond Future			Sell	52	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	70	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	70	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	70	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	70	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	75	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	75	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	75	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	75	0.00
R186 On 02/11/2017	Bond Future			Buy	83	0.00
R186 On 02/11/2017	Bond Future			Sell	83	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	83	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	83	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	83	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	83	0.00
R186 On 02/11/2017	Bond Future			Buy	91	0.00
R186 On 02/11/2017	Bond Future			Sell	91	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 02/11/2017	Bond Future			Sell	104	0.00
R186 On 02/11/2017	Bond Future			Buy	104	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Sell	126	0.00
R186 On 01/02/2018	Bond Future	8.75	Put	Buy	126	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Buy	126	0.00
R186 On 01/02/2018	Bond Future	9.25	Put	Sell	126	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Buy	130	0.00
R186 On 02/11/2017			Sell	130	0.00
R186 On 01/02/2018	8.75	Put	Sell	130	0.00
R186 On 01/02/2018	8.75	Put	Buy	130	0.00
R186 On 01/02/2018	9.25	Put	Buy	130	0.00
R186 On 01/02/2018	9.25	Put	Sell	130	0.00
R186 On 01/02/2018	8.75	Put	Sell	162	0.00
R186 On 01/02/2018	8.75	Put	Buy	162	0.00
R186 On 01/02/2018	9.25	Put	Buy	162	0.00
R186 On 01/02/2018	9.25	Put	Sell	162	0.00
R186 On 02/11/2017			Sell	184	0.00
R186 On 02/11/2017			Buy	184	0.00
R186 On 02/11/2017			Buy	200	0.00
R186 On 02/11/2017			Sell	200	0.00
R186 On 02/11/2017			Sell	200	0.00
R186 On 02/11/2017			Buy	200	0.00
R186 On 02/11/2017			Buy	230	0.00
R186 On 02/11/2017			Sell	230	0.00
R186 On 02/11/2017			Sell	406	0.00
R186 On 02/11/2017			Buy	406	0.00
R186 On 01/02/2018	8.75	Put	Sell	820	0.00
R186 On 01/02/2018	8.75	Put	Buy	820	0.00
R186 On 01/02/2018	8.75	Put	Buy	820	0.00
R186 On 01/02/2018	8.75	Put	Sell	820	0.00
R186 On 01/02/2018	9.25	Put	Sell	820	0.00
R186 On 01/02/2018	9.25	Put	Buy	820	0.00
R186 On 01/02/2018	9.25	Put	Buy	820	0.00
R186 On 01/02/2018	9.25	Put	Sell	820	0.00
R186 On 02/11/2017			Buy	1,853	0.00
R186 On 02/11/2017			Sell	1,853	0.00
R186 On 02/11/2017			Sell	1,944	0.00
R186 On 02/11/2017			Buy	1,944	0.00
R202 Bond Future					
R202 On 02/11/2017			Buy	29	0.00
R202 On 02/11/2017			Sell	29	0.00
R2023 Bond Future					
R023 On 02/11/2017			Buy	25	0.00
R023 On 02/11/2017			Sell	25	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Buy	146	0.00
2030 On 02/11/2017	Bond Future	Sell	146	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Sell	350	0.00
R204 On 03/08/2017	Bond Future	Buy	350	0.00
R204 On 02/11/2017	Bond Future	Buy	350	0.00
R204 On 02/11/2017	Bond Future	Sell	350	0.00

R2040 Bond Future

2040 On 02/11/2017	Bond Future	Sell	700	0.00
2040 On 02/11/2017	Bond Future	Buy	700	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Buy	21	0.00
R208 On 02/11/2017	Bond Future	Sell	21	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Sell	23	0.00
R209 On 02/11/2017	Bond Future	Buy	23	0.00
R209 On 02/11/2017	Bond Future	Buy	25	0.00
R209 On 02/11/2017	Bond Future	Sell	25	0.00
R209 On 02/11/2017	Bond Future	Sell	88	0.00
R209 On 02/11/2017	Bond Future	Buy	88	0.00
R209 On 02/11/2017	Bond Future	Buy	136	0.00
R209 On 02/11/2017	Bond Future	Sell	136	0.00
R209 On 02/11/2017	Bond Future	Buy	200	0.00
R209 On 02/11/2017	Bond Future	Sell	200	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	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	3	0.00
R212 On 02/11/2017	Bond Future	Buy	3	0.00
R212 On 02/11/2017	Bond Future	Sell	3	0.00
R212 On 02/11/2017	Bond Future	Buy	3	0.00
R212 On 02/11/2017	Bond Future	Sell	3	0.00
R212 On 02/11/2017	Bond Future	Buy	3	0.00
R212 On 02/11/2017	Bond Future	Sell	3	0.00
R212 On 02/11/2017	Bond Future	Buy	3	0.00
R212 On 02/11/2017	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 02/11/2017	Bond Future		Buy	3	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	5	0.00
R212 On 02/11/2017	Bond Future		Buy	5	0.00
R212 On 02/11/2017	Bond Future		Sell	12	0.00
R212 On 02/11/2017	Bond Future		Buy	12	0.00
R212 On 02/11/2017	Bond Future		Sell	12	0.00
R212 On 02/11/2017	Bond Future		Buy	12	0.00
R212 On 02/11/2017	Bond Future		Sell	28	0.00
R212 On 02/11/2017	Bond Future		Buy	28	0.00
R212 On 02/11/2017	Bond Future		Sell	35	0.00
R212 On 02/11/2017	Bond Future		Buy	35	0.00
R212 On 02/11/2017	Bond Future		Sell	112	0.00
R212 On 02/11/2017	Bond Future		Buy	112	0.00
Grand Total for Daily Detailed Turnover:				13,071	0.00