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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/08/2017

TO DATE : 07/08/2017

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

ALBI On 02/11/2017	Index Future		Sell	3	0.00
ALBI On 02/11/2017	Index Future		Buy	3	0.00
ALBI On 02/11/2017	Index Future		Sell	4	0.00
ALBI On 02/11/2017	Index Future		Buy	4	0.00
ALBI On 02/11/2017	Index Future		Sell	12	0.00
ALBI On 02/11/2017	Index Future		Buy	12	0.00
ALBI On 02/11/2017	Index Future		Buy	19	0.00
ALBI On 02/11/2017	Index Future		Sell	19	0.00
ALBI On 02/11/2017	Index Future		Sell	19	0.00
ALBI On 02/11/2017	Index Future		Buy	19	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	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
GOVI On 02/11/2017	GOVI	Buy	2	0.00
GOVI On 02/11/2017	GOVI	Sell	2	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
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	2	0.00
R186 On 02/11/2017	Bond Future	Buy	2	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	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

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	5	0.00
R186 On 02/11/2017	Bond Future		Buy	5	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	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	8	0.00
R186 On 02/11/2017	Bond Future		Sell	8	0.00
R186 On 02/11/2017	Bond Future		Sell	8	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		Buy	8	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		Sell	10	0.00
R186 On 02/11/2017	Bond Future		Buy	10	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 02/11/2017	Bond Future		Sell	14	0.00
R186 On 02/11/2017	Bond Future		Buy	14	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 02/11/2017	Bond Future		Sell	16	0.00
R186 On 02/11/2017	Bond Future		Buy	16	0.00
R186 On 02/11/2017	Bond Future		Buy	20	0.00
R186 On 02/11/2017	Bond Future		Sell	20	0.00
R186 On 02/11/2017	Bond Future		Sell	20	0.00
R186 On 02/11/2017	Bond Future		Buy	20	0.00
R186 On 02/11/2017	Bond Future		Sell	21	0.00
R186 On 02/11/2017	Bond Future		Buy	21	0.00
R186 On 02/11/2017	Bond Future		Sell	32	0.00
R186 On 02/11/2017	Bond Future		Buy	32	0.00
R186 On 02/11/2017	Bond Future		Sell	35	0.00
R186 On 02/11/2017	Bond Future		Buy	35	0.00

R186 On 02/11/2017	Bond Future	Sell	41	0.00
R186 On 02/11/2017	Bond Future	Buy	41	0.00
R186 On 02/11/2017	Bond Future	Sell	43	0.00
R186 On 02/11/2017	Bond Future	Buy	43	0.00
R186 On 02/11/2017	Bond Future	Sell	43	0.00
R186 On 02/11/2017	Bond Future	Buy	43	0.00
R186 On 02/11/2017	Bond Future	Sell	54	0.00
R186 On 02/11/2017	Bond Future	Buy	54	0.00
R186 On 02/11/2017	Bond Future	Buy	146	0.00
R186 On 02/11/2017	Bond Future	Sell	146	0.00
R186 On 02/11/2017	Bond Future	Sell	146	0.00
R186 On 02/11/2017	Bond Future	Buy	146	0.00
R186 On 02/11/2017	Bond Future	Buy	200	0.00
R186 On 02/11/2017	Bond Future	Sell	200	0.00
R186 On 02/11/2017	Bond Future	Sell	200	0.00
R186 On 02/11/2017	Bond Future	Buy	200	0.00
R186 On 02/11/2017	Bond Future	Buy	223	0.00
R186 On 02/11/2017	Bond Future	Sell	223	0.00
R186 On 02/11/2017	Bond Future	Sell	279	0.00
R186 On 02/11/2017	Bond Future	Buy	279	0.00
R186 On 02/11/2017	Bond Future	Sell	483	0.00
R186 On 02/11/2017	Bond Future	Buy	483	0.00

R2048 Bond Future

R248 On 02/11/2017	Bond Future	Sell	11	0.00
R248 On 02/11/2017	Bond Future	Buy	11	0.00
R248 On 02/11/2017	Bond Future	Sell	20	0.00
R248 On 02/11/2017	Bond Future	Buy	20	0.00
R248 On 02/11/2017	Bond Future	Sell	25	0.00
R248 On 02/11/2017	Bond Future	Buy	25	0.00
R248 On 02/11/2017	Bond Future	Sell	101	0.00
R248 On 02/11/2017	Bond Future	Buy	101	0.00
R248 On 02/11/2017	Bond Future	Sell	103	0.00
R248 On 02/11/2017	Bond Future	Buy	103	0.00
R248 On 02/11/2017	Bond Future	Sell	152	0.00
R248 On 02/11/2017	Bond Future	Buy	152	0.00
R248 On 02/11/2017	Bond Future	Sell	155	0.00
R248 On 02/11/2017	Bond Future	Buy	155	0.00
R248 On 02/11/2017	Bond Future	Sell	414	0.00
R248 On 02/11/2017	Bond Future	Buy	414	0.00
R248 On 02/11/2017	Bond Future	Sell	1,397	0.00
R248 On 02/11/2017	Bond Future	Buy	1,397	0.00
R248 On 02/11/2017	Bond Future	Sell	2,378	0.00
R248 On 02/11/2017	Bond Future	Buy	2,378	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017	Bond Future		Sell	47	0.00
R209 On 02/11/2017	Bond Future		Buy	47	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	4	0.00
R212 On 02/11/2017	Bond Future		Buy	4	0.00
R212 On 02/11/2017	Bond Future		Sell	11	0.00
R212 On 02/11/2017	Bond Future		Buy	11	0.00
R212 On 02/11/2017	Bond Future		Buy	20	0.00
R212 On 02/11/2017	Bond Future		Sell	20	0.00
R212 On 02/11/2017	Bond Future		Buy	20	0.00
R212 On 02/11/2017	Bond Future		Sell	20	0.00
Grand Total for Daily Detailed Turnover:				7,085	0.00