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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/08/2017

TO DATE : 11/08/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 02/11/2017	GOVI		Buy	2	0.00
GOVI On 02/11/2017	GOVI		Sell	2	0.00
I2050 Bond Future					
2050 On 02/11/2017	Bond Future		Sell	1	0.00
2050 On 02/11/2017	Bond Future		Buy	1	0.00
R186 Bond Future					
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		Buy	36	0.00
R186 On 02/11/2017	Bond Future		Sell	36	0.00
R186 On 02/11/2017	Bond Future		Buy	40	0.00
R186 On 02/11/2017	Bond Future		Sell	40	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 02/11/2017	Bond Future	Buy	53	0.00
R186 On 02/11/2017	Bond Future	Sell	53	0.00
R186 On 02/11/2017	Bond Future	Buy	56	0.00
R186 On 02/11/2017	Bond Future	Sell	56	0.00
R186 On 02/11/2017	Bond Future	Buy	57	0.00
R186 On 02/11/2017	Bond Future	Sell	57	0.00
R186 On 02/11/2017	Bond Future	Buy	79	0.00
R186 On 02/11/2017	Bond Future	Sell	79	0.00
R186 On 02/11/2017	Bond Future	Buy	97	0.00
R186 On 02/11/2017	Bond Future	Sell	97	0.00
R186 On 02/11/2017	Bond Future	Buy	118	0.00
R186 On 02/11/2017	Bond Future	Sell	118	0.00
R186 On 02/11/2017	Bond Future	Buy	123	0.00
R186 On 02/11/2017	Bond Future	Sell	123	0.00
R186 On 02/11/2017	Bond Future	Buy	126	0.00
R186 On 02/11/2017	Bond Future	Sell	126	0.00
R186 On 02/11/2017	Bond Future	Sell	126	0.00
R186 On 02/11/2017	Bond Future	Buy	126	0.00
R186 On 02/11/2017	Bond Future	Buy	147	0.00
R186 On 02/11/2017	Bond Future	Sell	147	0.00
R186 On 02/11/2017	Bond Future	Buy	164	0.00
R186 On 02/11/2017	Bond Future	Sell	164	0.00
R186 On 02/11/2017	Bond Future	Buy	206	0.00
R186 On 02/11/2017	Bond Future	Sell	206	0.00
R186 On 02/11/2017	Bond Future	Buy	877	0.00
R186 On 02/11/2017	Bond Future	Sell	877	0.00
R186 On 02/11/2017	Bond Future	Sell	1,075	0.00
R186 On 02/11/2017	Bond Future	Buy	1,075	0.00
R186 On 02/11/2017	Bond Future	Sell	3,200	0.00
R186 On 02/11/2017	Bond Future	Buy	3,200	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Buy	15	0.00
2030 On 02/11/2017	Bond Future	Sell	15	0.00
2030 On 02/11/2017	Bond Future	Buy	24	0.00
2030 On 02/11/2017	Bond Future	Sell	24	0.00
2030 On 02/11/2017	Bond Future	Buy	36	0.00
2030 On 02/11/2017	Bond Future	Sell	36	0.00
2030 On 02/11/2017	Bond Future	Buy	40	0.00
2030 On 02/11/2017	Bond Future	Sell	40	0.00
2030 On 02/11/2017	Bond Future	Buy	59	0.00
2030 On 02/11/2017	Bond Future	Sell	59	0.00
2030 On 02/11/2017	Bond Future	Buy	66	0.00
2030 On 02/11/2017	Bond Future	Sell	66	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/11/2017			Buy	110	0.00
2030 On 02/11/2017			Sell	110	0.00
2030 On 02/11/2017			Buy	113	0.00
2030 On 02/11/2017			Sell	113	0.00
2030 On 02/11/2017			Buy	116	0.00
2030 On 02/11/2017			Sell	116	0.00
2030 On 02/11/2017			Buy	155	0.00
2030 On 02/11/2017			Sell	155	0.00
2030 On 02/11/2017			Buy	225	0.00
2030 On 02/11/2017			Sell	225	0.00
2030 On 02/11/2017			Buy	337	0.00
2030 On 02/11/2017			Sell	337	0.00
2030 On 02/11/2017			Sell	430	0.00
2030 On 02/11/2017			Buy	430	0.00
2030 On 02/11/2017			Buy	580	0.00
2030 On 02/11/2017			Sell	580	0.00
2030 On 02/11/2017			Buy	970	0.00
2030 On 02/11/2017			Sell	970	0.00
2030 On 02/11/2017			Sell	3,276	0.00
2030 On 02/11/2017			Buy	3,276	0.00
R204 Bond Future					
R204 On 02/11/2017			Sell	14	0.00
R204 On 02/11/2017			Buy	14	0.00
R204 On 02/11/2017			Sell	22	0.00
R204 On 02/11/2017			Buy	22	0.00
R204 On 02/11/2017			Sell	32	0.00
R204 On 02/11/2017			Buy	32	0.00
R204 On 02/11/2017			Sell	36	0.00
R204 On 02/11/2017			Buy	36	0.00
R204 On 02/11/2017			Sell	53	0.00
R204 On 02/11/2017			Buy	53	0.00
R204 On 02/11/2017			Sell	60	0.00
R204 On 02/11/2017			Buy	60	0.00
R204 On 02/11/2017			Sell	100	0.00
R204 On 02/11/2017			Buy	100	0.00
R204 On 02/11/2017			Sell	102	0.00
R204 On 02/11/2017			Buy	102	0.00
R204 On 02/11/2017			Sell	103	0.00
R204 On 02/11/2017			Buy	103	0.00
R204 On 02/11/2017			Sell	140	0.00
R204 On 02/11/2017			Buy	140	0.00

R204 On 02/11/2017	Bond Future		Sell	185	0.00
R204 On 02/11/2017	Bond Future		Buy	185	0.00
R204 On 02/11/2017	Bond Future		Sell	302	0.00
R204 On 02/11/2017	Bond Future		Buy	302	0.00
R204 On 02/11/2017	Bond Future		Sell	390	0.00
R204 On 02/11/2017	Bond Future		Buy	390	0.00
R204 On 02/11/2017	Bond Future		Sell	520	0.00
R204 On 02/11/2017	Bond Future		Buy	520	0.00
R204 On 02/11/2017	Bond Future		Sell	870	0.00
R204 On 02/11/2017	Bond Future		Buy	870	0.00
R204 On 02/11/2017	Bond Future		Sell	2,929	0.00
R204 On 02/11/2017	Bond Future		Buy	2,929	0.00

R2048 Bond Future

R248 On 02/11/2017	Bond Future		Sell	1	0.00
R248 On 02/11/2017	Bond Future		Buy	1	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	9.33	Call	Sell	200	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	200	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	200	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	200	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	200	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	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	5	0.00
R212 On 02/11/2017	Bond Future			Buy	5	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	9	0.00
R212 On 02/11/2017	Bond Future			Buy	9	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			Sell	26	0.00
R212 On 02/11/2017	Bond Future			Buy	26	0.00
R212 On 02/11/2017	Bond Future			Sell	27	0.00
R212 On 02/11/2017	Bond Future			Buy	27	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	29	0.00
R212 On 02/11/2017	Bond Future			Buy	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 02/11/2017			Sell	29	0.00
R212 On 02/11/2017			Buy	29	0.00
R212 On 02/11/2017			Sell	38	0.00
R212 On 02/11/2017			Buy	38	0.00
R212 On 02/11/2017			Buy	42	0.00
R212 On 02/11/2017			Sell	42	0.00
R212 On 02/11/2017			Buy	42	0.00
R212 On 02/11/2017			Sell	42	0.00
R212 On 02/11/2017			Sell	57	0.00
R212 On 02/11/2017			Buy	57	0.00
R212 On 02/11/2017			Sell	124	0.00
R212 On 02/11/2017			Buy	124	0.00
R212 On 02/11/2017			Sell	125	0.00
R212 On 02/11/2017			Buy	125	0.00
R212 On 02/11/2017			Sell	143	0.00
R212 On 02/11/2017			Buy	143	0.00
R212 On 02/11/2017			Sell	304	0.00
R212 On 02/11/2017			Buy	304	0.00
R212 On 02/11/2017			Buy	1,047	0.00
R212 On 02/11/2017			Sell	1,047	0.00

Grand Total for Daily Detailed Turnover: **21,760** **0.00**