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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/08/2017

TO DATE : 28/08/2017

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

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		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Sell	2	0.00
GOVI On 02/11/2017	GOVI		Buy	2	0.00
GOVI On 02/11/2017	GOVI		Buy	4	0.00
GOVI On 02/11/2017	GOVI		Sell	4	0.00

R186 Bond Future

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	19	0.00
R186 On 02/11/2017	Bond Future		Sell	19	0.00

R186 On 02/11/2017	Bond Future	Buy	74	0.00
R186 On 02/11/2017	Bond Future	Sell	74	0.00
R186 On 02/11/2017	Bond Future	Buy	81	0.00
R186 On 02/11/2017	Bond Future	Sell	81	0.00
R186 On 02/11/2017	Bond Future	Buy	93	0.00
R186 On 02/11/2017	Bond Future	Sell	93	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	Buy	268	0.00
R186 On 02/11/2017	Bond Future	Sell	268	0.00
R186 On 02/11/2017	Bond Future	Buy	274	0.00
R186 On 02/11/2017	Bond Future	Sell	274	0.00
R186 On 02/11/2017	Bond Future	Buy	370	0.00
R186 On 02/11/2017	Bond Future	Sell	370	0.00
R186 On 02/11/2017	Bond Future	Buy	699	0.00
R186 On 02/11/2017	Bond Future	Sell	699	0.00
R186 On 02/11/2017	Bond Future	Buy	699	0.00
R186 On 02/11/2017	Bond Future	Sell	699	0.00
R186 On 02/11/2017	Bond Future	Buy	836	0.00
R186 On 02/11/2017	Bond Future	Sell	836	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Buy	54	0.00
R023 On 02/11/2017	Bond Future	Sell	54	0.00
R023 On 02/11/2017	Bond Future	Buy	136	0.00
R023 On 02/11/2017	Bond Future	Sell	136	0.00
R023 On 02/11/2017	Bond Future	Buy	136	0.00
R023 On 02/11/2017	Bond Future	Sell	136	0.00
R023 On 02/11/2017	Bond Future	Buy	165	0.00
R023 On 02/11/2017	Bond Future	Sell	165	0.00
R023 On 02/11/2017	Bond Future	Buy	219	0.00
R023 On 02/11/2017	Bond Future	Sell	219	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	88	0.00
2030 On 02/11/2017	Bond Future	Buy	88	0.00
2030 On 02/11/2017	Bond Future	Sell	278	0.00
2030 On 02/11/2017	Bond Future	Buy	278	0.00
2030 On 02/11/2017	Bond Future	Sell	366	0.00
2030 On 02/11/2017	Bond Future	Buy	366	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future	Buy	164	0.00
2032 On 02/11/2017	Bond Future	Sell	164	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/11/2017			Sell	12	0.00
R035 On 02/11/2017			Buy	12	0.00
R035 On 02/11/2017			Buy	28	0.00
R035 On 02/11/2017			Sell	28	0.00
R035 On 02/11/2017			Buy	36	0.00
R035 On 02/11/2017			Sell	36	0.00
R035 On 02/11/2017			Buy	39	0.00
R035 On 02/11/2017			Sell	39	0.00
R035 On 02/11/2017			Sell	39	0.00
R035 On 02/11/2017			Buy	39	0.00
R035 On 02/11/2017			Sell	43	0.00
R035 On 02/11/2017			Buy	43	0.00
R035 On 02/11/2017			Buy	44	0.00
R035 On 02/11/2017			Sell	44	0.00
R035 On 02/11/2017			Sell	53	0.00
R035 On 02/11/2017			Buy	53	0.00
R035 On 02/11/2017			Buy	147	0.00
R035 On 02/11/2017			Sell	147	0.00
R035 On 02/11/2017			Sell	147	0.00
R035 On 02/11/2017			Buy	147	0.00

R2037 Bond Future

2037 On 02/11/2017			Buy	6	0.00
2037 On 02/11/2017			Sell	6	0.00
2037 On 02/11/2017			Buy	10	0.00
2037 On 02/11/2017			Sell	10	0.00
2037 On 02/11/2017			Buy	20	0.00
2037 On 02/11/2017			Sell	20	0.00
2037 On 02/11/2017			Buy	22	0.00
2037 On 02/11/2017			Sell	22	0.00
2037 On 02/11/2017			Sell	60	0.00
2037 On 02/11/2017			Buy	60	0.00
2037 On 02/11/2017			Buy	69	0.00
2037 On 02/11/2017			Sell	69	0.00
2037 On 02/11/2017			Buy	75	0.00
2037 On 02/11/2017			Sell	75	0.00
2037 On 02/11/2017			Buy	79	0.00
2037 On 02/11/2017			Sell	79	0.00
2037 On 02/11/2017			Buy	90	0.00
2037 On 02/11/2017			Sell	90	0.00
2037 On 02/11/2017			Buy	105	0.00
2037 On 02/11/2017			Sell	105	0.00

2037 On 02/11/2017	Bond Future	Buy	206	0.00
2037 On 02/11/2017	Bond Future	Sell	206	0.00
2037 On 02/11/2017	Bond Future	Buy	218	0.00
2037 On 02/11/2017	Bond Future	Sell	218	0.00
2037 On 02/11/2017	Bond Future	Buy	299	0.00
2037 On 02/11/2017	Bond Future	Sell	299	0.00
2037 On 02/11/2017	Bond Future	Buy	315	0.00
2037 On 02/11/2017	Bond Future	Sell	315	0.00
2037 On 02/11/2017	Bond Future	Buy	1,289	0.00
2037 On 02/11/2017	Bond Future	Sell	1,289	0.00
2037 On 02/11/2017	Bond Future	Buy	1,640	0.00
2037 On 02/11/2017	Bond Future	Sell	1,640	0.00
2037 On 02/11/2017	Bond Future	Sell	4,204	0.00
2037 On 02/11/2017	Bond Future	Buy	4,204	0.00

R204 Bond Future

R204 On 02/11/2017	Bond Future	Sell	1,194	0.00
R204 On 02/11/2017	Bond Future	Buy	1,194	0.00
R204 On 02/11/2017	Bond Future	Buy	1,194	0.00
R204 On 02/11/2017	Bond Future	Sell	1,194	0.00

R2044 Bond Future

2044 On 02/11/2017	Bond Future	Sell	77	0.00
2044 On 02/11/2017	Bond Future	Buy	77	0.00
2044 On 02/11/2017	Bond Future	Sell	990	0.00
2044 On 02/11/2017	Bond Future	Buy	990	0.00
2044 On 02/11/2017	Bond Future	Sell	1,067	0.00
2044 On 02/11/2017	Bond Future	Buy	1,067	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Buy	25	0.00
R208 On 02/11/2017	Bond Future	Sell	25	0.00

R214 Bond Future

R214 On 02/11/2017	Bond Future	Sell	44	0.00
R214 On 02/11/2017	Bond Future	Buy	44	0.00
R214 On 02/11/2017	Bond Future	Sell	45	0.00
R214 On 02/11/2017	Bond Future	Buy	45	0.00
R214 On 02/11/2017	Bond Future	Buy	89	0.00
R214 On 02/11/2017	Bond Future	Sell	89	0.00

Grand Total for Daily Detailed Turnover:

19,252 0.00