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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/11/2017

TO DATE : 06/11/2017

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

ALBI On 01/02/2018	Index Future		Sell	2	0.00
ALBI On 01/02/2018	Index Future		Buy	2	0.00
ALBI On 01/02/2018	Index Future		Sell	2	0.00
ALBI On 01/02/2018	Index Future		Buy	2	0.00

Govi Total Return Index

GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	3	0.00
GOVI On 01/02/2018	GOVI		Buy	3	0.00

I2038 Bond Future

2038 On 01/02/2018	Bond Future	Buy	92	0.00
2038 On 01/02/2018	Bond Future	Sell	92	0.00
2038 On 01/02/2018	Bond Future	Buy	92	0.00
2038 On 01/02/2018	Bond Future	Sell	92	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future	Sell	1	0.00
R186 On 01/02/2018	Bond Future	Buy	1	0.00
R186 On 01/02/2018	Bond Future	Sell	1	0.00
R186 On 01/02/2018	Bond Future	Buy	1	0.00
R186 On 01/02/2018	Bond Future	Sell	1	0.00
R186 On 01/02/2018	Bond Future	Buy	1	0.00
R186 On 01/02/2018	Bond Future	Sell	3	0.00
R186 On 01/02/2018	Bond Future	Buy	3	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	6	0.00
R186 On 01/02/2018	Bond Future	Buy	6	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	9	0.00
R186 On 01/02/2018	Bond Future	Buy	9	0.00
R186 On 01/02/2018	Bond Future	Sell	9	0.00
R186 On 01/02/2018	Bond Future	Buy	9	0.00
R186 On 01/02/2018	Bond Future	Sell	9	0.00
R186 On 01/02/2018	Bond Future	Buy	9	0.00
R186 On 01/02/2018	Bond Future	Sell	9	0.00
R186 On 01/02/2018	Bond Future	Buy	9	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018	Bond Future		Sell	11	0.00
R186 On 01/02/2018	Bond Future		Buy	11	0.00
R186 On 01/02/2018	Bond Future		Sell	14	0.00
R186 On 01/02/2018	Bond Future		Buy	14	0.00
R186 On 01/02/2018	Bond Future		Sell	18	0.00
R186 On 01/02/2018	Bond Future		Buy	18	0.00
R186 On 01/02/2018	Bond Future		Sell	19	0.00
R186 On 01/02/2018	Bond Future		Buy	19	0.00
R186 On 01/02/2018	Bond Future		Sell	32	0.00
R186 On 01/02/2018	Bond Future		Buy	32	0.00
R186 On 01/02/2018	Bond Future		Sell	34	0.00
R186 On 01/02/2018	Bond Future		Buy	34	0.00
R186 On 01/02/2018	Bond Future		Sell	42	0.00
R186 On 01/02/2018	Bond Future		Buy	42	0.00
R186 On 01/02/2018	Bond Future		Sell	53	0.00
R186 On 01/02/2018	Bond Future		Buy	53	0.00
R186 On 01/02/2018	Bond Future		Sell	58	0.00
R186 On 01/02/2018	Bond Future		Buy	58	0.00
R186 On 01/02/2018	Bond Future		Sell	88	0.00
R186 On 01/02/2018	Bond Future		Buy	88	0.00
R186 On 01/02/2018	Bond Future		Buy	100	0.00
R186 On 01/02/2018	Bond Future		Sell	100	0.00
R186 On 01/02/2018	Bond Future		Sell	100	0.00
R186 On 01/02/2018	Bond Future		Buy	100	0.00
R186 On 01/02/2018	Bond Future		Sell	115	0.00
R186 On 01/02/2018	Bond Future		Buy	115	0.00
R186 On 01/02/2018	Bond Future		Sell	164	0.00
R186 On 01/02/2018	Bond Future		Buy	164	0.00
R186 On 01/02/2018	Bond Future		Sell	250	0.00
R186 On 01/02/2018	Bond Future		Buy	250	0.00
R186 On 01/02/2018	Bond Future		Sell	310	0.00
R186 On 01/02/2018	Bond Future		Buy	310	0.00
R186 On 01/02/2018	Bond Future		Sell	814	0.00
R186 On 01/02/2018	Bond Future		Buy	814	0.00
R2023 Bond Future					
R023 On 01/02/2018	Bond Future		Sell	280	0.00
R023 On 01/02/2018	Bond Future		Buy	280	0.00
R023 On 01/02/2018	Bond Future		Sell	280	0.00
R023 On 01/02/2018	Bond Future		Buy	280	0.00

R2032 Bond Future

2032 On 01/02/2018	Bond Future		Buy	45	0.00
2032 On 01/02/2018	Bond Future		Sell	45	0.00
2032 On 01/02/2018	Bond Future		Sell	45	0.00
2032 On 01/02/2018	Bond Future		Buy	45	0.00

R204 Bond Future

R204 On 01/02/2018	Bond Future		Buy	217	0.00
R204 On 01/02/2018	Bond Future		Buy	217	0.00
R204 On 01/02/2018	Bond Future		Sell	217	0.00
R204 On 01/02/2018	Bond Future		Sell	217	0.00

R2044 Bond Future

2044 On 01/02/2018	Bond Future		Sell	200	0.00
2044 On 01/02/2018	Bond Future		Buy	200	0.00
2044 On 01/02/2018	Bond Future		Sell	200	0.00
2044 On 01/02/2018	Bond Future		Buy	200	0.00

R2048 Bond Future

R248 On 01/02/2018	Bond Future		Sell	175	0.00
R248 On 01/02/2018	Bond Future		Buy	175	0.00
R248 On 01/02/2018	Bond Future		Sell	325	0.00
R248 On 01/02/2018	Bond Future		Buy	325	0.00
R248 On 01/02/2018	Bond Future		Buy	500	0.00
R248 On 01/02/2018	Bond Future		Sell	500	0.00
R248 On 01/02/2018	Bond Future		Sell	4,500	0.00
R248 On 01/02/2018	Bond Future		Buy	4,500	0.00
R248 On 01/02/2018	Bond Future		Sell	4,500	0.00
R248 On 01/02/2018	Bond Future		Buy	4,500	0.00
R248 On 01/02/2018	Bond Future		Sell	4,500	0.00
R248 On 01/02/2018	Bond Future		Buy	4,500	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future		Sell	7	0.00
R209 On 01/02/2018	Bond Future		Buy	7	0.00
R209 On 01/02/2018	Bond Future	10.22	Put	7	0.00
R209 On 01/02/2018	Bond Future	10.22	Put	7	0.00
R209 On 01/02/2018	Bond Future		Buy	9	0.00
R209 On 01/02/2018	Bond Future		Sell	9	0.00
R209 On 01/02/2018	Bond Future		Sell	12	0.00
R209 On 01/02/2018	Bond Future		Buy	12	0.00
R209 On 01/02/2018	Bond Future		Sell	20	0.00
R209 On 01/02/2018	Bond Future		Buy	20	0.00
R209 On 01/02/2018	Bond Future		Sell	20	0.00
R209 On 01/02/2018	Bond Future		Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/02/2018			Sell	28	0.00
R209 On 01/02/2018			Buy	28	0.00
R209 On 01/02/2018			Sell	41	0.00
R209 On 01/02/2018			Buy	41	0.00
R209 On 01/02/2018			Sell	48	0.00
R209 On 01/02/2018			Buy	48	0.00
R209 On 01/02/2018	10.22	Put	Sell	57	0.00
R209 On 01/02/2018	10.22	Put	Buy	57	0.00
R209 On 01/02/2018			Sell	63	0.00
R209 On 01/02/2018			Buy	63	0.00
R209 On 01/02/2018			Buy	129	0.00
R209 On 01/02/2018			Sell	129	0.00
R209 On 01/02/2018			Sell	140	0.00
R209 On 01/02/2018			Buy	140	0.00
R209 On 01/02/2018			Buy	299	0.00
R209 On 01/02/2018			Sell	299	0.00
R209 On 01/02/2018			Sell	425	0.00
R209 On 01/02/2018			Buy	425	0.00
R209 On 01/02/2018			Sell	524	0.00
R209 On 01/02/2018			Buy	524	0.00
R209 On 01/02/2018			Buy	727	0.00
R209 On 01/02/2018			Sell	727	0.00
R209 On 01/02/2018			Buy	970	0.00
R209 On 01/02/2018			Sell	970	0.00
R209 On 01/02/2018			Buy	998	0.00
R209 On 01/02/2018			Sell	998	0.00

Grand Total for Daily Detailed Turnover: **23,030** **0.00**