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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/11/2017

TO DATE : 08/11/2017

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

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

I2050 Bond Future

2050 On 01/02/2018	Bond Future		Sell	24	0.00
2050 On 01/02/2018	Bond Future		Buy	24	0.00
2050 On 01/02/2018	Bond Future		Sell	24	0.00
2050 On 01/02/2018	Bond Future		Buy	24	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	2	0.00
R186 On 01/02/2018	Bond Future		Buy	2	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	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	6	0.00
R186 On 01/02/2018	Bond Future	Buy	6	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	9	0.00
R186 On 01/02/2018	Bond Future	Buy	9	0.00
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	11	0.00
R186 On 01/02/2018	Bond Future	Buy	11	0.00
R186 On 01/02/2018	Bond Future	Sell	12	0.00
R186 On 01/02/2018	Bond Future	Buy	12	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	17	0.00
R186 On 01/02/2018	Bond Future	Buy	17	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	26	0.00
R186 On 01/02/2018	Bond Future	Buy	26	0.00
R186 On 01/02/2018	Bond Future	Sell	44	0.00
R186 On 01/02/2018	Bond Future	Buy	44	0.00
R186 On 01/02/2018	Bond Future	Sell	47	0.00
R186 On 01/02/2018	Bond Future	Buy	47	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	55	0.00
R186 On 01/02/2018	Bond Future	Buy	55	0.00
R186 On 01/02/2018	Bond Future	Sell	59	0.00
R186 On 01/02/2018	Bond Future	Buy	59	0.00
R186 On 01/02/2018	Bond Future	Sell	67	0.00
R186 On 01/02/2018	Bond Future	Buy	67	0.00
R186 On 01/02/2018	Bond Future	Sell	84	0.00
R186 On 01/02/2018	Bond Future	Buy	84	0.00
R186 On 01/02/2018	Bond Future	Sell	85	0.00
R186 On 01/02/2018	Bond Future	Buy	85	0.00
R186 On 01/02/2018	Bond Future	Sell	89	0.00
R186 On 01/02/2018	Bond Future	Buy	89	0.00
R186 On 01/02/2018	Bond Future	Sell	115	0.00
R186 On 01/02/2018	Bond Future	Buy	115	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018	Bond Future		Sell	131	0.00
R186 On 01/02/2018	Bond Future		Buy	131	0.00
R186 On 01/02/2018	Bond Future		Sell	176	0.00
R186 On 01/02/2018	Bond Future		Buy	176	0.00
R186 On 01/02/2018	Bond Future		Sell	176	0.00
R186 On 01/02/2018	Bond Future		Buy	176	0.00
R186 On 01/02/2018	Bond Future		Sell	214	0.00
R186 On 01/02/2018	Bond Future		Buy	214	0.00
R186 On 01/02/2018	Bond Future		Sell	294	0.00
R186 On 01/02/2018	Bond Future		Buy	294	0.00
R186 On 01/02/2018	Bond Future		Sell	614	0.00
R186 On 01/02/2018	Bond Future		Buy	614	0.00
R186 On 01/02/2018	Bond Future		Sell	1,348	0.00
R186 On 01/02/2018	Bond Future		Buy	1,348	0.00
R186 On 01/02/2018	Bond Future		Sell	1,749	0.00
R186 On 01/02/2018	Bond Future		Buy	1,749	0.00
R186 On 01/02/2018	Bond Future		Sell	2,500	0.00
R186 On 01/02/2018	Bond Future		Buy	2,500	0.00

R2030 Bond Future

2030 On 01/02/2018	Bond Future		Sell	45	0.00
2030 On 01/02/2018	Bond Future		Buy	45	0.00
2030 On 01/02/2018	Bond Future		Sell	45	0.00
2030 On 01/02/2018	Bond Future		Buy	45	0.00

R2035 Bond Future

R035 On 01/02/2018	Bond Future		Sell	12	0.00
R035 On 01/02/2018	Bond Future		Buy	12	0.00
R035 On 01/02/2018	Bond Future		Sell	17	0.00
R035 On 01/02/2018	Bond Future		Buy	17	0.00
R035 On 01/02/2018	Bond Future		Sell	35	0.00
R035 On 01/02/2018	Bond Future		Buy	35	0.00
R035 On 01/02/2018	Bond Future		Sell	46	0.00
R035 On 01/02/2018	Bond Future		Buy	46	0.00
R035 On 01/02/2018	Bond Future		Sell	188	0.00
R035 On 01/02/2018	Bond Future		Buy	188	0.00
R035 On 01/02/2018	Bond Future		Sell	473	0.00
R035 On 01/02/2018	Bond Future		Buy	473	0.00
R035 On 01/02/2018	Bond Future		Sell	521	0.00
R035 On 01/02/2018	Bond Future		Buy	521	0.00
R035 On 01/02/2018	Bond Future		Sell	524	0.00

R035 On 01/02/2018	Bond Future	Buy	524	0.00
R035 On 01/02/2018	Bond Future	Buy	1,211	0.00
R035 On 01/02/2018	Bond Future	Sell	1,211	0.00
R035 On 01/02/2018	Bond Future	Sell	1,317	0.00
R035 On 01/02/2018	Bond Future	Buy	1,317	0.00
R035 On 01/02/2018	Bond Future	Sell	1,446	0.00
R035 On 01/02/2018	Bond Future	Buy	1,446	0.00
R035 On 01/02/2018	Bond Future	Sell	3,368	0.00
R035 On 01/02/2018	Bond Future	Buy	3,368	0.00

R2040 Bond Future

2040 On 01/02/2018	Bond Future	Sell	20	0.00
2040 On 01/02/2018	Bond Future	Buy	20	0.00
2040 On 01/02/2018	Bond Future	Sell	20	0.00
2040 On 01/02/2018	Bond Future	Buy	20	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future	Buy	10	0.00
R209 On 01/02/2018	Bond Future	Sell	10	0.00
R209 On 01/02/2018	Bond Future	Sell	21	0.00
R209 On 01/02/2018	Bond Future	Buy	21	0.00
R209 On 01/02/2018	Bond Future	Sell	29	0.00
R209 On 01/02/2018	Bond Future	Buy	29	0.00
R209 On 01/02/2018	Bond Future	Buy	67	0.00
R209 On 01/02/2018	Bond Future	Sell	67	0.00
R209 On 01/02/2018	Bond Future	Sell	77	0.00
R209 On 01/02/2018	Bond Future	Buy	77	0.00
R209 On 01/02/2018	Bond Future	Sell	195	0.00
R209 On 01/02/2018	Bond Future	Buy	195	0.00
R209 On 01/02/2018	Bond Future	Sell	245	0.00
R209 On 01/02/2018	Bond Future	Buy	245	0.00

Grand Total for Daily Detailed Turnover: 18,029 0.00