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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/06/2017

TO DATE : 08/06/2017

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

GOVI On 03/08/2017	GOVI		Buy	8	0.00
GOVI On 03/08/2017	GOVI		Sell	8	0.00

#### I2046 Bond Future

2046 On 03/08/2017	Bond Future		Sell	1,000	0.00
2046 On 03/08/2017	Bond Future		Buy	1,000	0.00

#### R186 Bond Future

R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Buy	13	0.00
R186 On 03/08/2017	Bond Future		Sell	13	0.00
R186 On 03/08/2017	Bond Future		Sell	13	0.00
R186 On 03/08/2017	Bond Future		Buy	13	0.00

R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 03/08/2017	Bond Future	Sell	60	0.00
R186 On 03/08/2017	Bond Future	Buy	60	0.00
R186 On 03/08/2017	Bond Future	Sell	90	0.00
R186 On 03/08/2017	Bond Future	Buy	90	0.00
R186 On 03/08/2017	Bond Future	Sell	90	0.00
R186 On 03/08/2017	Bond Future	Buy	90	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	120	0.00
R186 On 03/08/2017	Bond Future	Buy	120	0.00
R186 On 03/08/2017	Bond Future	Sell	220	0.00
R186 On 03/08/2017	Bond Future	Buy	220	0.00
R186 On 03/08/2017	Bond Future	Sell	280	0.00
R186 On 03/08/2017	Bond Future	Buy	280	0.00
R186 On 03/08/2017	Bond Future	Sell	342	0.00
R186 On 03/08/2017	Bond Future	Buy	342	0.00
R186 On 03/08/2017	Bond Future	Sell	1,000	0.00
R186 On 03/08/2017	Bond Future	Buy	1,000	0.00
R186 On 03/08/2017	Bond Future	Sell	1,000	0.00
R186 On 03/08/2017	Bond Future	Buy	1,000	0.00

**R2030 Bond Future**

2030 On 03/08/2017	Bond Future	Sell	1,500	0.00
2030 On 03/08/2017	Bond Future	Buy	1,500	0.00

**Grand Total for Daily Detailed Turnover: 5,901 0.00**