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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/06/2017

TO DATE : 26/06/2017

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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		Sell	3	0.00
GOVI On 03/08/2017	GOVI		Buy	3	0.00
GOVI On 03/08/2017	GOVI		Buy	3	0.00
GOVI On 03/08/2017	GOVI		Sell	3	0.00
GOVI On 03/08/2017	GOVI		Sell	3	0.00
GOVI On 03/08/2017	GOVI		Buy	3	0.00

#### R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00

R186 On 03/08/2017	Bond Future	Buy	1	0.00
R186 On 03/08/2017	Bond Future	Sell	1	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Sell	6	0.00
R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Sell	6	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Sell	11	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Sell	11	0.00
R186 On 03/08/2017	Bond Future	Buy	12	0.00
R186 On 03/08/2017	Bond Future	Sell	12	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	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	14	0.00
R186 On 03/08/2017	Bond Future		Sell	14	0.00
R186 On 03/08/2017	Bond Future		Buy	19	0.00
R186 On 03/08/2017	Bond Future		Sell	19	0.00
R186 On 03/08/2017	Bond Future		Buy	21	0.00
R186 On 03/08/2017	Bond Future		Sell	21	0.00
R186 On 03/08/2017	Bond Future		Buy	22	0.00
R186 On 03/08/2017	Bond Future		Sell	22	0.00
R186 On 03/08/2017	Bond Future		Buy	23	0.00
R186 On 03/08/2017	Bond Future		Sell	23	0.00
R186 On 03/08/2017	Bond Future		Buy	23	0.00
R186 On 03/08/2017	Bond Future		Sell	23	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Buy	26	0.00
R186 On 03/08/2017	Bond Future		Sell	26	0.00
R186 On 03/08/2017	Bond Future		Buy	28	0.00
R186 On 03/08/2017	Bond Future		Sell	28	0.00
R186 On 03/08/2017	Bond Future		Buy	28	0.00
R186 On 03/08/2017	Bond Future		Sell	28	0.00
R186 On 03/08/2017	Bond Future		Buy	29	0.00
R186 On 03/08/2017	Bond Future		Sell	29	0.00
R186 On 03/08/2017	Bond Future		Buy	29	0.00
R186 On 03/08/2017	Bond Future		Sell	29	0.00
R186 On 03/08/2017	Bond Future		Buy	30	0.00
R186 On 03/08/2017	Bond Future		Sell	30	0.00
R186 On 03/08/2017	Bond Future		Buy	33	0.00
R186 On 03/08/2017	Bond Future		Sell	33	0.00
R186 On 03/08/2017	Bond Future		Buy	36	0.00
R186 On 03/08/2017	Bond Future		Sell	36	0.00
R186 On 03/08/2017	Bond Future		Buy	44	0.00
R186 On 03/08/2017	Bond Future		Sell	44	0.00
R186 On 03/08/2017	Bond Future		Buy	44	0.00
R186 On 03/08/2017	Bond Future		Sell	44	0.00
R186 On 03/08/2017	Bond Future		Buy	51	0.00
R186 On 03/08/2017	Bond Future		Sell	51	0.00
R186 On 03/08/2017	Bond Future		Buy	51	0.00
R186 On 03/08/2017	Bond Future		Sell	51	0.00
R186 On 03/08/2017	Bond Future		Buy	53	0.00
R186 On 03/08/2017	Bond Future		Sell	53	0.00
R186 On 03/08/2017	Bond Future		Buy	54	0.00
R186 On 03/08/2017	Bond Future		Sell	54	0.00

R186 On 03/08/2017	Bond Future	Buy	56	0.00
R186 On 03/08/2017	Bond Future	Sell	56	0.00
R186 On 03/08/2017	Bond Future	Buy	58	0.00
R186 On 03/08/2017	Bond Future	Sell	58	0.00
R186 On 03/08/2017	Bond Future	Buy	65	0.00
R186 On 03/08/2017	Bond Future	Sell	65	0.00
R186 On 03/08/2017	Bond Future	Buy	76	0.00
R186 On 03/08/2017	Bond Future	Sell	76	0.00
R186 On 03/08/2017	Bond Future	Buy	100	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	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	104	0.00
R186 On 03/08/2017	Bond Future	Sell	104	0.00
R186 On 03/08/2017	Bond Future	Buy	106	0.00
R186 On 03/08/2017	Bond Future	Sell	106	0.00
R186 On 03/08/2017	Bond Future	Buy	124	0.00
R186 On 03/08/2017	Bond Future	Sell	124	0.00
R186 On 03/08/2017	Bond Future	Sell	124	0.00
R186 On 03/08/2017	Bond Future	Buy	124	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	200	0.00
R186 On 03/08/2017	Bond Future	Sell	200	0.00
R186 On 03/08/2017	Bond Future	Sell	200	0.00
R186 On 03/08/2017	Bond Future	Buy	200	0.00
R186 On 03/08/2017	Bond Future	Buy	209	0.00
R186 On 03/08/2017	Bond Future	Sell	209	0.00
R186 On 03/08/2017	Bond Future	Sell	600	0.00
R186 On 03/08/2017	Bond Future	Buy	600	0.00
R186 On 03/08/2017	Bond Future	Buy	1,180	0.00
R186 On 03/08/2017	Bond Future	Sell	1,180	0.00

**R2023 Bond Future**

R023 On 03/08/2017	Bond Future	Buy	50	0.00
R023 On 03/08/2017	Bond Future	Sell	50	0.00
R023 On 03/08/2017	Bond Future	Buy	75	0.00
R023 On 03/08/2017	Bond Future	Sell	75	0.00
R023 On 03/08/2017	Bond Future	Buy	127	0.00
R023 On 03/08/2017	Bond Future	Sell	127	0.00
R023 On 03/08/2017	Bond Future	Sell	1,111	0.00
R023 On 03/08/2017	Bond Future	Buy	1,111	0.00
R023 On 03/08/2017	Bond Future	Sell	1,363	0.00
R023 On 03/08/2017	Bond Future	Buy	1,363	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2040 Bond Future</b>					
2040 On 03/08/2017	Bond Future		Buy	33	0.00
2040 On 03/08/2017	Bond Future		Sell	33	0.00
2040 On 03/08/2017	Bond Future		Buy	33	0.00
2040 On 03/08/2017	Bond Future		Sell	33	0.00
<b>R207 Bond Future</b>					
R207 On 03/08/2017	Bond Future		Buy	10	0.00
R207 On 03/08/2017	Bond Future		Sell	10	0.00
R207 On 03/08/2017	Bond Future		Buy	264	0.00
R207 On 03/08/2017	Bond Future		Sell	264	0.00
R207 On 03/08/2017	Bond Future		Buy	274	0.00
R207 On 03/08/2017	Bond Future		Sell	274	0.00
<b>R208 Bond Futures</b>					
R208 On 03/08/2017	Bond Future		Buy	21	0.00
R208 On 03/08/2017	Bond Future		Sell	21	0.00
R208 On 03/08/2017	Bond Future		Buy	45	0.00
R208 On 03/08/2017	Bond Future		Sell	45	0.00
R208 On 03/08/2017	Bond Future		Buy	246	0.00
R208 On 03/08/2017	Bond Future		Sell	246	0.00
R208 On 03/08/2017	Bond Future		Sell	312	0.00
R208 On 03/08/2017	Bond Future		Buy	312	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>8,381</b>	<b>0.00</b>