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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/07/2017

TO DATE : 07/07/2017

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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	5	0.00
GOVI On 03/08/2017	GOVI		Sell	5	0.00

#### R186 Bond Future

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	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00

R186 On 03/08/2017	Bond Future	Sell	3	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	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	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	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	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	6	0.00
R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	8	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	8	0.00
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	Sell	10	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	10	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	12	0.00
R186 On 03/08/2017	Bond Future	Buy	12	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	14	0.00
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	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Sell	16	0.00
R186 On 03/08/2017	Bond Future		Buy	16	0.00
R186 On 03/08/2017	Bond Future		Sell	17	0.00
R186 On 03/08/2017	Bond Future		Buy	17	0.00
R186 On 03/08/2017	Bond Future		Buy	17	0.00
R186 On 03/08/2017	Bond Future		Sell	17	0.00
R186 On 03/08/2017	Bond Future		Sell	17	0.00
R186 On 03/08/2017	Bond Future		Buy	17	0.00
R186 On 03/08/2017	Bond Future		Sell	18	0.00
R186 On 03/08/2017	Bond Future		Buy	18	0.00
R186 On 03/08/2017	Bond Future		Sell	18	0.00
R186 On 03/08/2017	Bond Future		Buy	18	0.00
R186 On 03/08/2017	Bond Future		Sell	21	0.00
R186 On 03/08/2017	Bond Future		Buy	21	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	24	0.00
R186 On 03/08/2017	Bond Future		Buy	24	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	30	0.00
R186 On 03/08/2017	Bond Future		Buy	30	0.00
R186 On 03/08/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Buy	31	0.00
R186 On 03/08/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Buy	31	0.00
R186 On 03/08/2017	Bond Future		Sell	33	0.00
R186 On 03/08/2017	Bond Future		Buy	33	0.00
R186 On 03/08/2017	Bond Future		Sell	40	0.00
R186 On 03/08/2017	Bond Future		Buy	40	0.00
R186 On 03/08/2017	Bond Future		Sell	45	0.00
R186 On 03/08/2017	Bond Future		Buy	45	0.00
R186 On 03/08/2017	Bond Future		Sell	80	0.00
R186 On 03/08/2017	Bond Future		Buy	80	0.00
R186 On 03/08/2017	Bond Future		Buy	85	0.00
R186 On 03/08/2017	Bond Future		Sell	85	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		Buy	100	0.00
R186 On 03/08/2017	Bond Future		Sell	100	0.00
R186 On 03/08/2017	Bond Future		Sell	144	0.00
R186 On 03/08/2017	Bond Future		Buy	144	0.00

R186 On 03/08/2017	Bond Future	Sell	145	0.00
R186 On 03/08/2017	Bond Future	Buy	145	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	Sell	175	0.00
R186 On 03/08/2017	Bond Future	Buy	175	0.00
R186 On 03/08/2017	Bond Future	Sell	235	0.00
R186 On 03/08/2017	Bond Future	Buy	235	0.00
R186 On 03/08/2017	Bond Future	Sell	235	0.00
R186 On 03/08/2017	Bond Future	Buy	235	0.00
R186 On 03/08/2017	Bond Future	Sell	235	0.00
R186 On 03/08/2017	Bond Future	Buy	235	0.00
R186 On 03/08/2017	Bond Future	Sell	325	0.00
R186 On 03/08/2017	Bond Future	Buy	325	0.00
R186 On 03/08/2017	Bond Future	Buy	339	0.00
R186 On 03/08/2017	Bond Future	Sell	339	0.00
R186 On 03/08/2017	Bond Future	Sell	343	0.00
R186 On 03/08/2017	Bond Future	Buy	343	0.00
R186 On 03/08/2017	Bond Future	Sell	500	0.00
R186 On 03/08/2017	Bond Future	Buy	500	0.00
R186 On 03/08/2017	Bond Future	Sell	591	0.00
R186 On 03/08/2017	Bond Future	Buy	591	0.00
R186 On 03/08/2017	Bond Future	Sell	710	0.00
R186 On 03/08/2017	Bond Future	Buy	710	0.00
R186 On 03/08/2017	Bond Future	Buy	985	0.00
R186 On 03/08/2017	Bond Future	Sell	985	0.00

**R204 Bond Future**

R204 On 03/08/2017	Bond Future	Sell	89	0.00
R204 On 03/08/2017	Bond Future	Buy	89	0.00
R204 On 03/08/2017	Bond Future	Sell	157	0.00
R204 On 03/08/2017	Bond Future	Buy	157	0.00
R204 On 03/08/2017	Bond Future	Buy	246	0.00
R204 On 03/08/2017	Bond Future	Sell	246	0.00

**R2044 Bond Future**

2044 On 03/08/2017	Bond Future	Buy	50	0.00
2044 On 03/08/2017	Bond Future	Sell	50	0.00
2044 On 03/08/2017	Bond Future	Sell	50	0.00
2044 On 03/08/2017	Bond Future	Buy	50	0.00

**R2048 Bond Future**

R248 On 03/08/2017	Bond Future	Sell	90	0.00
R248 On 03/08/2017	Bond Future	Buy	90	0.00
R248 On 03/08/2017	Bond Future	Sell	90	0.00
R248 On 03/08/2017	Bond Future	Buy	90	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R248 On 03/08/2017	Bond Future		Buy	1,500	0.00
R248 On 03/08/2017	Bond Future		Sell	1,500	0.00
R248 On 03/08/2017	Bond Future		Buy	1,500	0.00
R248 On 03/08/2017	Bond Future		Sell	1,500	0.00
R248 On 03/08/2017	Bond Future		Buy	1,500	0.00
R248 On 03/08/2017	Bond Future		Sell	1,500	0.00
<b>R213 Bond Future</b>					
R213 On 03/08/2017	Bond Future		Sell	44	0.00
R213 On 03/08/2017	Bond Future		Buy	44	0.00
R213 On 03/08/2017	Bond Future		Sell	160	0.00
R213 On 03/08/2017	Bond Future		Buy	160	0.00
R213 On 03/08/2017	Bond Future		Sell	196	0.00
R213 On 03/08/2017	Bond Future		Buy	196	0.00
R213 On 03/08/2017	Bond Future		Buy	400	0.00
R213 On 03/08/2017	Bond Future		Sell	400	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,140</b>	<b>0.00</b>