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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/08/2017

TO DATE : 08/08/2017

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

ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	3	0.00
ALBI On 02/11/2017	Index Future		Buy	3	0.00
ALBI On 02/11/2017	Index Future		Buy	3	0.00
ALBI On 02/11/2017	Index Future		Sell	3	0.00
ALBI On 02/11/2017	Index Future		Sell	4	0.00
ALBI On 02/11/2017	Index Future		Buy	4	0.00
ALBI On 02/11/2017	Index Future		Buy	4	0.00
ALBI On 02/11/2017	Index Future		Sell	4	0.00

ALBI On 02/11/2017	Index Future	Sell	12	0.00
ALBI On 02/11/2017	Index Future	Buy	12	0.00
ALBI On 02/11/2017	Index Future	Buy	12	0.00
ALBI On 02/11/2017	Index Future	Sell	12	0.00
ALBI On 02/11/2017	Index Future	Sell	19	0.00
ALBI On 02/11/2017	Index Future	Buy	19	0.00
ALBI On 02/11/2017	Index Future	Sell	19	0.00
ALBI On 02/11/2017	Index Future	Buy	19	0.00

Govi Total Return Index

GOVI On 02/11/2017	GOVI	Buy	40	0.00
GOVI On 02/11/2017	GOVI	Sell	40	0.00
GOVI On 02/11/2017	GOVI	Sell	40	0.00
GOVI On 02/11/2017	GOVI	Buy	40	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future	Sell	3	0.00
R186 On 02/11/2017	Bond Future	Buy	3	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	6	0.00
R186 On 02/11/2017	Bond Future	Buy	6	0.00
R186 On 02/11/2017	Bond Future	Sell	8	0.00
R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Sell	8	0.00
R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Sell	12	0.00
R186 On 02/11/2017	Bond Future	Buy	12	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Buy	16	0.00
R186 On 02/11/2017	Bond Future	Sell	16	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Buy	21	0.00
R186 On 02/11/2017	Bond Future	Sell	21	0.00
R186 On 02/11/2017	Bond Future	Sell	21	0.00
R186 On 02/11/2017	Bond Future	Buy	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Sell	28	0.00
R186 On 02/11/2017	Bond Future		Buy	28	0.00
R186 On 02/11/2017	Bond Future		Buy	30	0.00
R186 On 02/11/2017	Bond Future		Sell	30	0.00
R186 On 02/11/2017	Bond Future		Sell	32	0.00
R186 On 02/11/2017	Bond Future		Buy	32	0.00
R186 On 02/11/2017	Bond Future		Buy	33	0.00
R186 On 02/11/2017	Bond Future		Sell	33	0.00
R186 On 02/11/2017	Bond Future		Sell	34	0.00
R186 On 02/11/2017	Bond Future		Buy	34	0.00
R186 On 02/11/2017	Bond Future		Sell	35	0.00
R186 On 02/11/2017	Bond Future		Buy	35	0.00
R186 On 02/11/2017	Bond Future		Sell	37	0.00
R186 On 02/11/2017	Bond Future		Buy	37	0.00
R186 On 02/11/2017	Bond Future		Sell	37	0.00
R186 On 02/11/2017	Bond Future		Buy	37	0.00
R186 On 02/11/2017	Bond Future		Buy	38	0.00
R186 On 02/11/2017	Bond Future		Sell	38	0.00
R186 On 02/11/2017	Bond Future		Sell	38	0.00
R186 On 02/11/2017	Bond Future		Buy	38	0.00
R186 On 02/11/2017	Bond Future		Sell	40	0.00
R186 On 02/11/2017	Bond Future		Buy	40	0.00
R186 On 02/11/2017	Bond Future		Buy	42	0.00
R186 On 02/11/2017	Bond Future		Sell	42	0.00
R186 On 02/11/2017	Bond Future		Buy	43	0.00
R186 On 02/11/2017	Bond Future		Sell	43	0.00
R186 On 02/11/2017	Bond Future		Buy	45	0.00
R186 On 02/11/2017	Bond Future		Sell	45	0.00
R186 On 02/11/2017	Bond Future		Sell	46	0.00
R186 On 02/11/2017	Bond Future		Buy	46	0.00
R186 On 02/11/2017	Bond Future		Buy	47	0.00
R186 On 02/11/2017	Bond Future		Sell	47	0.00
R186 On 02/11/2017	Bond Future		Sell	51	0.00
R186 On 02/11/2017	Bond Future		Buy	51	0.00
R186 On 02/11/2017	Bond Future		Sell	53	0.00
R186 On 02/11/2017	Bond Future		Buy	53	0.00
R186 On 02/11/2017	Bond Future		Buy	60	0.00
R186 On 02/11/2017	Bond Future		Sell	60	0.00
R186 On 02/11/2017	Bond Future		Buy	65	0.00
R186 On 02/11/2017	Bond Future		Sell	65	0.00

R186 On 02/11/2017	Bond Future	Sell	75	0.00
R186 On 02/11/2017	Bond Future	Buy	75	0.00
R186 On 02/11/2017	Bond Future	Buy	79	0.00
R186 On 02/11/2017	Bond Future	Sell	79	0.00
R186 On 02/11/2017	Bond Future	Sell	83	0.00
R186 On 02/11/2017	Bond Future	Buy	83	0.00
R186 On 02/11/2017	Bond Future	Buy	96	0.00
R186 On 02/11/2017	Bond Future	Sell	96	0.00
R186 On 02/11/2017	Bond Future	Buy	119	0.00
R186 On 02/11/2017	Bond Future	Sell	119	0.00
R186 On 02/11/2017	Bond Future	Buy	133	0.00
R186 On 02/11/2017	Bond Future	Sell	133	0.00
R186 On 02/11/2017	Bond Future	Buy	168	0.00
R186 On 02/11/2017	Bond Future	Sell	168	0.00
R186 On 02/11/2017	Bond Future	Sell	193	0.00
R186 On 02/11/2017	Bond Future	Buy	193	0.00
R186 On 02/11/2017	Bond Future	Buy	198	0.00
R186 On 02/11/2017	Bond Future	Sell	198	0.00
R186 On 02/11/2017	Bond Future	Sell	203	0.00
R186 On 02/11/2017	Bond Future	Buy	203	0.00
R186 On 02/11/2017	Bond Future	Sell	241	0.00
R186 On 02/11/2017	Bond Future	Buy	241	0.00
R186 On 02/11/2017	Bond Future	Buy	272	0.00
R186 On 02/11/2017	Bond Future	Sell	272	0.00
R186 On 02/11/2017	Bond Future	Buy	500	0.00
R186 On 02/11/2017	Bond Future	Sell	500	0.00
R186 On 02/11/2017	Bond Future	Sell	530	0.00
R186 On 02/11/2017	Bond Future	Buy	530	0.00
R186 On 02/11/2017	Bond Future	Buy	636	0.00
R186 On 02/11/2017	Bond Future	Sell	636	0.00
R186 On 02/11/2017	Bond Future	Buy	712	0.00
R186 On 02/11/2017	Bond Future	Sell	712	0.00
R186 On 02/11/2017	Bond Future	Buy	872	0.00
R186 On 02/11/2017	Bond Future	Sell	872	0.00
R186 On 02/11/2017	Bond Future	Buy	2,500	0.00
R186 On 02/11/2017	Bond Future	Sell	2,500	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Buy	130	0.00
R023 On 02/11/2017	Bond Future	Sell	130	0.00
R023 On 02/11/2017	Bond Future	Sell	130	0.00
R023 On 02/11/2017	Bond Future	Buy	130	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Buy	4	0.00
2037 On 02/11/2017	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/11/2017			Buy	6	0.00
2037 On 02/11/2017			Sell	6	0.00
2037 On 02/11/2017			Buy	14	0.00
2037 On 02/11/2017			Sell	14	0.00
2037 On 02/11/2017			Buy	16	0.00
2037 On 02/11/2017			Sell	16	0.00
2037 On 02/11/2017			Buy	22	0.00
2037 On 02/11/2017			Sell	22	0.00
2037 On 02/11/2017			Buy	22	0.00
2037 On 02/11/2017			Sell	22	0.00
2037 On 02/11/2017			Buy	23	0.00
2037 On 02/11/2017			Sell	23	0.00
2037 On 02/11/2017			Buy	24	0.00
2037 On 02/11/2017			Sell	24	0.00
2037 On 02/11/2017			Buy	26	0.00
2037 On 02/11/2017			Sell	26	0.00
2037 On 02/11/2017			Buy	31	0.00
2037 On 02/11/2017			Sell	31	0.00
2037 On 02/11/2017			Buy	34	0.00
2037 On 02/11/2017			Sell	34	0.00
2037 On 02/11/2017			Buy	35	0.00
2037 On 02/11/2017			Sell	35	0.00
2037 On 02/11/2017			Buy	37	0.00
2037 On 02/11/2017			Sell	37	0.00
2037 On 02/11/2017			Buy	40	0.00
2037 On 02/11/2017			Sell	40	0.00
2037 On 02/11/2017			Buy	48	0.00
2037 On 02/11/2017			Sell	48	0.00
2037 On 02/11/2017			Buy	48	0.00
2037 On 02/11/2017			Sell	48	0.00
2037 On 02/11/2017			Buy	63	0.00
2037 On 02/11/2017			Sell	63	0.00
2037 On 02/11/2017			Buy	66	0.00
2037 On 02/11/2017			Sell	66	0.00
2037 On 02/11/2017			Buy	69	0.00
2037 On 02/11/2017			Sell	69	0.00
2037 On 02/11/2017			Buy	75	0.00
2037 On 02/11/2017			Sell	75	0.00
2037 On 02/11/2017			Buy	86	0.00
2037 On 02/11/2017			Sell	86	0.00
2037 On 02/11/2017			Buy	103	0.00
2037 On 02/11/2017			Sell	103	0.00

2037 On 02/11/2017	Bond Future		Buy	108	0.00
2037 On 02/11/2017	Bond Future		Sell	108	0.00
2037 On 02/11/2017	Bond Future		Buy	133	0.00
2037 On 02/11/2017	Bond Future		Sell	133	0.00
2037 On 02/11/2017	Bond Future		Buy	364	0.00
2037 On 02/11/2017	Bond Future		Sell	364	0.00
2037 On 02/11/2017	Bond Future		Buy	443	0.00
2037 On 02/11/2017	Bond Future		Sell	443	0.00
2037 On 02/11/2017	Bond Future		Buy	568	0.00
2037 On 02/11/2017	Bond Future		Sell	568	0.00
2037 On 02/11/2017	Bond Future		Buy	692	0.00
2037 On 02/11/2017	Bond Future		Sell	692	0.00
2037 On 02/11/2017	Bond Future		Sell	1,250	0.00
2037 On 02/11/2017	Bond Future		Buy	1,250	0.00
2037 On 02/11/2017	Bond Future		Buy	1,950	0.00
2037 On 02/11/2017	Bond Future		Sell	1,950	0.00

R204 Bond Future

R204 On 02/11/2017	Bond Future		Sell	186	0.00
R204 On 02/11/2017	Bond Future		Buy	186	0.00
R204 On 02/11/2017	Bond Future		Buy	186	0.00
R204 On 02/11/2017	Bond Future		Sell	186	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future		Sell	17	0.00
R208 On 02/11/2017	Bond Future		Buy	17	0.00
R208 On 02/11/2017	Bond Future		Sell	43	0.00
R208 On 02/11/2017	Bond Future		Buy	43	0.00
R208 On 02/11/2017	Bond Future		Buy	60	0.00
R208 On 02/11/2017	Bond Future		Sell	60	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future	10.00	Put	Buy	4	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	4	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	6	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	6	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	12	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	12	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	14	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	14	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	19	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	19	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	23	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	23	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	24	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	24	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	27	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	27	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	28	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	28	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Buy	35	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Sell	35	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	36	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	36	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	43	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	43	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Buy	45	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Sell	45	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	60	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	60	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	61	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	61	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	73	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	73	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	75	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	75	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	75	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	75	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	138	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	138	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	149	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	149	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	209	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	209	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	214	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	214	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	241	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	241	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	279	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	279	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	292	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	292	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	455	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	455	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	508	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	508	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Buy	583	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Sell	583	0.00

R209 On 01/02/2018	Bond Future	10.00	Put	Buy	805	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	805	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Buy	1,103	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Sell	1,103	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Buy	1,234	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Sell	1,234	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	1,326	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	1,326	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	2,304	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	2,304	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Buy	3,000	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Sell	3,000	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Sell	3,000	0.00
R209 On 01/02/2018	Bond Future	10.10	Put	Buy	3,000	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	7,500	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	7,500	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Buy	7,500	0.00
R209 On 01/02/2018	Bond Future	10.00	Put	Sell	7,500	0.00

R212 Bond Future

R212 On 02/11/2017	Bond Future			Sell	1	0.00
R212 On 02/11/2017	Bond Future			Buy	1	0.00
R212 On 02/11/2017	Bond Future			Sell	1	0.00
R212 On 02/11/2017	Bond Future			Buy	1	0.00
R212 On 02/11/2017	Bond Future			Sell	1	0.00
R212 On 02/11/2017	Bond Future			Buy	1	0.00
R212 On 02/11/2017	Bond Future			Sell	3	0.00
R212 On 02/11/2017	Bond Future			Buy	3	0.00
R212 On 02/11/2017	Bond Future			Sell	3	0.00
R212 On 02/11/2017	Bond Future			Buy	3	0.00
R212 On 02/11/2017	Bond Future			Sell	3	0.00
R212 On 02/11/2017	Bond Future			Buy	3	0.00
R212 On 02/11/2017	Bond Future			Sell	3	0.00
R212 On 02/11/2017	Bond Future			Buy	3	0.00
R212 On 02/11/2017	Bond Future			Sell	4	0.00
R212 On 02/11/2017	Bond Future			Buy	4	0.00
R212 On 02/11/2017	Bond Future			Sell	4	0.00
R212 On 02/11/2017	Bond Future			Buy	4	0.00
R212 On 02/11/2017	Bond Future			Sell	6	0.00
R212 On 02/11/2017	Bond Future			Buy	6	0.00
R212 On 02/11/2017	Bond Future			Sell	12	0.00
R212 On 02/11/2017	Bond Future			Buy	12	0.00
R212 On 02/11/2017	Bond Future			Sell	13	0.00
R212 On 02/11/2017	Bond Future			Buy	13	0.00
R212 On 02/11/2017	Bond Future			Sell	23	0.00
R212 On 02/11/2017	Bond Future			Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 02/11/2017	Bond Future		Sell	34	0.00
R212 On 02/11/2017	Bond Future		Buy	34	0.00
R212 On 02/11/2017	Bond Future		Buy	111	0.00
R212 On 02/11/2017	Bond Future		Sell	111	0.00
R214 Bond Future					
R214 On 02/11/2017	Bond Future		Buy	39	0.00
R214 On 02/11/2017	Bond Future		Sell	39	0.00
R214 On 02/11/2017	Bond Future		Sell	39	0.00
R214 On 02/11/2017	Bond Future		Buy	39	0.00
Grand Total for Daily Detailed Turnover:				47,764	0.00