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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/08/2017

TO DATE : 14/08/2017

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

GOVI On 02/11/2017	GOVI		Sell	5	0.00
GOVI On 02/11/2017	GOVI		Buy	5	0.00

#### I2038 Bond Future

2038 On 02/11/2017	Bond Future		Buy	42	0.00
2038 On 02/11/2017	Bond Future		Sell	42	0.00
2038 On 02/11/2017	Bond Future		Buy	42	0.00
2038 On 02/11/2017	Bond Future		Sell	42	0.00

#### I2050 Bond Future

2050 On 02/11/2017	Bond Future		Sell	3	0.00
2050 On 02/11/2017	Bond Future		Sell	3	0.00
2050 On 02/11/2017	Bond Future		Buy	3	0.00
2050 On 02/11/2017	Bond Future		Buy	3	0.00

2050 On 02/11/2017	Bond Future	Sell	3	0.00
2050 On 02/11/2017	Bond Future	Buy	3	0.00
2050 On 02/11/2017	Bond Future	Buy	4	0.00
2050 On 02/11/2017	Bond Future	Sell	4	0.00
2050 On 02/11/2017	Bond Future	Sell	4	0.00
2050 On 02/11/2017	Bond Future	Buy	4	0.00
2050 On 02/11/2017	Bond Future	Buy	4	0.00
2050 On 02/11/2017	Bond Future	Sell	4	0.00
2050 On 02/11/2017	Bond Future	Buy	6	0.00
2050 On 02/11/2017	Bond Future	Sell	6	0.00
2050 On 02/11/2017	Bond Future	Sell	6	0.00
2050 On 02/11/2017	Bond Future	Buy	6	0.00
2050 On 02/11/2017	Bond Future	Buy	6	0.00
2050 On 02/11/2017	Bond Future	Sell	6	0.00
2050 On 02/11/2017	Bond Future	Buy	9	0.00
2050 On 02/11/2017	Bond Future	Sell	9	0.00
2050 On 02/11/2017	Bond Future	Sell	9	0.00
2050 On 02/11/2017	Bond Future	Buy	9	0.00
2050 On 02/11/2017	Bond Future	Buy	9	0.00
2050 On 02/11/2017	Bond Future	Sell	9	0.00
2050 On 02/11/2017	Bond Future	Buy	14	0.00
2050 On 02/11/2017	Bond Future	Sell	14	0.00
2050 On 02/11/2017	Bond Future	Sell	14	0.00
2050 On 02/11/2017	Bond Future	Buy	14	0.00
2050 On 02/11/2017	Bond Future	Buy	14	0.00
2050 On 02/11/2017	Bond Future	Sell	14	0.00
2050 On 02/11/2017	Bond Future	Sell	16	0.00
2050 On 02/11/2017	Bond Future	Buy	16	0.00
2050 On 02/11/2017	Bond Future	Buy	16	0.00
2050 On 02/11/2017	Bond Future	Sell	16	0.00
2050 On 02/11/2017	Bond Future	Buy	16	0.00
2050 On 02/11/2017	Bond Future	Sell	16	0.00
2050 On 02/11/2017	Bond Future	Sell	23	0.00
2050 On 02/11/2017	Bond Future	Buy	23	0.00
2050 On 02/11/2017	Bond Future	Buy	23	0.00
2050 On 02/11/2017	Bond Future	Sell	23	0.00
2050 On 02/11/2017	Bond Future	Buy	23	0.00
2050 On 02/11/2017	Bond Future	Sell	23	0.00
2050 On 02/11/2017	Bond Future	Sell	42	0.00
2050 On 02/11/2017	Bond Future	Buy	42	0.00
2050 On 02/11/2017	Bond Future	Buy	42	0.00
2050 On 02/11/2017	Bond Future	Sell	42	0.00
2050 On 02/11/2017	Bond Future	Buy	42	0.00
2050 On 02/11/2017	Bond Future	Sell	42	0.00
2050 On 02/11/2017	Bond Future	Sell	43	0.00
2050 On 02/11/2017	Bond Future	Buy	43	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 02/11/2017	Bond Future		Buy	43	0.00
2050 On 02/11/2017	Bond Future		Sell	43	0.00
2050 On 02/11/2017	Bond Future		Buy	43	0.00
2050 On 02/11/2017	Bond Future		Sell	43	0.00
2050 On 02/11/2017	Bond Future		Sell	60	0.00
2050 On 02/11/2017	Bond Future		Buy	60	0.00
2050 On 02/11/2017	Bond Future		Buy	60	0.00
2050 On 02/11/2017	Bond Future		Sell	60	0.00
2050 On 02/11/2017	Bond Future		Buy	60	0.00
2050 On 02/11/2017	Bond Future		Sell	60	0.00
2050 On 02/11/2017	Bond Future		Sell	252	0.00
2050 On 02/11/2017	Bond Future		Buy	252	0.00
2050 On 02/11/2017	Bond Future		Buy	252	0.00
2050 On 02/11/2017	Bond Future		Sell	252	0.00
2050 On 02/11/2017	Bond Future		Buy	252	0.00
2050 On 02/11/2017	Bond Future		Sell	252	0.00
2050 On 02/11/2017	Bond Future		Sell	472	0.00
2050 On 02/11/2017	Bond Future		Buy	472	0.00
2050 On 02/11/2017	Bond Future		Buy	472	0.00
2050 On 02/11/2017	Bond Future		Sell	472	0.00
2050 On 02/11/2017	Bond Future		Buy	472	0.00
2050 On 02/11/2017	Bond Future		Sell	472	0.00
<b>R186 Bond Future</b>					
R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	11	0.00
R186 On 02/11/2017	Bond Future		Sell	11	0.00
R186 On 02/11/2017	Bond Future		Buy	22	0.00
R186 On 02/11/2017	Bond Future		Sell	22	0.00
R186 On 02/11/2017	Bond Future		Buy	28	0.00
R186 On 02/11/2017	Bond Future		Sell	28	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	Sell	113	0.00
R186 On 02/11/2017	Bond Future	Buy	113	0.00
R186 On 02/11/2017	Bond Future	Sell	1,000	0.00
R186 On 02/11/2017	Bond Future	Buy	1,000	0.00

**R202 Bond Future**

R202 On 02/11/2017	Bond Future	Buy	16	0.00
R202 On 02/11/2017	Bond Future	Sell	16	0.00
R202 On 02/11/2017	Bond Future	Buy	16	0.00
R202 On 02/11/2017	Bond Future	Sell	16	0.00
R202 On 02/11/2017	Bond Future	Sell	16	0.00
R202 On 02/11/2017	Bond Future	Buy	16	0.00
R202 On 02/11/2017	Bond Future	Buy	43	0.00
R202 On 02/11/2017	Bond Future	Sell	43	0.00
R202 On 02/11/2017	Bond Future	Buy	43	0.00
R202 On 02/11/2017	Bond Future	Sell	43	0.00
R202 On 02/11/2017	Bond Future	Sell	43	0.00
R202 On 02/11/2017	Bond Future	Buy	43	0.00
R202 On 02/11/2017	Bond Future	Buy	177	0.00
R202 On 02/11/2017	Bond Future	Sell	177	0.00
R202 On 02/11/2017	Bond Future	Sell	177	0.00
R202 On 02/11/2017	Bond Future	Buy	177	0.00
R202 On 02/11/2017	Bond Future	Buy	177	0.00
R202 On 02/11/2017	Bond Future	Sell	177	0.00
R202 On 02/11/2017	Bond Future	Buy	236	0.00
R202 On 02/11/2017	Bond Future	Sell	236	0.00
R202 On 02/11/2017	Bond Future	Buy	236	0.00
R202 On 02/11/2017	Bond Future	Sell	236	0.00
R202 On 02/11/2017	Bond Future	Buy	236	0.00
R202 On 02/11/2017	Bond Future	Sell	236	0.00

**R2032 Bond Future**

2032 On 02/11/2017	Bond Future	Buy	53	0.00
2032 On 02/11/2017	Bond Future	Sell	53	0.00
2032 On 02/11/2017	Bond Future	Buy	87	0.00
2032 On 02/11/2017	Bond Future	Sell	87	0.00
2032 On 02/11/2017	Bond Future	Buy	140	0.00
2032 On 02/11/2017	Bond Future	Sell	140	0.00

**R2037 Bond Future**

2037 On 02/11/2017	Bond Future	Buy	19	0.00
2037 On 02/11/2017	Bond Future	Sell	19	0.00
2037 On 02/11/2017	Bond Future	Buy	19	0.00
2037 On 02/11/2017	Bond Future	Sell	19	0.00
2037 On 02/11/2017	Bond Future	Buy	39	0.00
2037 On 02/11/2017	Bond Future	Sell	39	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/11/2017			Buy	41	0.00
2037 On 02/11/2017			Sell	41	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	58	0.00
2037 On 02/11/2017			Sell	58	0.00
2037 On 02/11/2017			Buy	80	0.00
2037 On 02/11/2017			Sell	80	0.00
2037 On 02/11/2017			Buy	84	0.00
2037 On 02/11/2017			Sell	84	0.00
2037 On 02/11/2017			Buy	98	0.00
2037 On 02/11/2017			Sell	98	0.00
2037 On 02/11/2017			Buy	363	0.00
2037 On 02/11/2017			Sell	363	0.00
2037 On 02/11/2017			Buy	381	0.00
2037 On 02/11/2017			Sell	381	0.00
2037 On 02/11/2017			Sell	1,230	0.00
2037 On 02/11/2017			Buy	1,230	0.00

**R209 Bond Future**

R209 On 02/11/2017			Buy	10	0.00
R209 On 02/11/2017			Sell	10	0.00
R209 On 02/11/2017			Buy	1,000	0.00
R209 On 02/11/2017			Sell	1,000	0.00

**R212 Bond Future**

R212 On 02/11/2017			Sell	1	0.00
R212 On 02/11/2017			Buy	1	0.00
R212 On 02/11/2017			Sell	1	0.00
R212 On 02/11/2017			Buy	1	0.00
R212 On 02/11/2017			Sell	1	0.00
R212 On 02/11/2017			Buy	1	0.00
R212 On 02/11/2017			Sell	3	0.00
R212 On 02/11/2017			Buy	3	0.00
R212 On 02/11/2017			Sell	7	0.00
R212 On 02/11/2017			Buy	7	0.00
R212 On 02/11/2017			Sell	8	0.00
R212 On 02/11/2017			Buy	8	0.00
R212 On 02/11/2017			Sell	10	0.00
R212 On 02/11/2017			Buy	10	0.00
R212 On 02/11/2017			Sell	15	0.00

R212 On 02/11/2017	Bond Future	Buy	15	0.00
R212 On 02/11/2017	Bond Future	Sell	16	0.00
R212 On 02/11/2017	Bond Future	Buy	16	0.00
R212 On 02/11/2017	Bond Future	Sell	20	0.00
R212 On 02/11/2017	Bond Future	Buy	20	0.00
R212 On 02/11/2017	Bond Future	Sell	22	0.00
R212 On 02/11/2017	Bond Future	Buy	22	0.00
R212 On 02/11/2017	Bond Future	Sell	35	0.00
R212 On 02/11/2017	Bond Future	Buy	35	0.00
R212 On 02/11/2017	Bond Future	Sell	40	0.00
R212 On 02/11/2017	Bond Future	Buy	40	0.00
R212 On 02/11/2017	Bond Future	Sell	43	0.00
R212 On 02/11/2017	Bond Future	Buy	43	0.00
R212 On 02/11/2017	Bond Future	Sell	60	0.00
R212 On 02/11/2017	Bond Future	Buy	60	0.00
R212 On 02/11/2017	Bond Future	Sell	162	0.00
R212 On 02/11/2017	Bond Future	Buy	162	0.00
R212 On 02/11/2017	Bond Future	Buy	442	0.00
R212 On 02/11/2017	Bond Future	Sell	442	0.00

**Grand Total for Daily Detailed Turnover:** **10,199** **0.00**