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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/09/2017

TO DATE : 04/09/2017

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

GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Sell	2	0.00
GOVI On 02/11/2017	GOVI		Buy	2	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future		Buy	9	0.00
R186 On 02/11/2017	Bond Future		Sell	9	0.00
R186 On 02/11/2017	Bond Future		Buy	62	0.00
R186 On 02/11/2017	Bond Future		Sell	62	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	Sell	160	0.00
R186 On 02/11/2017	Bond Future	Buy	160	0.00
R186 On 02/11/2017	Bond Future	Sell	235	0.00
R186 On 02/11/2017	Bond Future	Buy	235	0.00
R186 On 02/11/2017	Bond Future	Buy	444	0.00
R186 On 02/11/2017	Bond Future	Sell	444	0.00
R186 On 02/11/2017	Bond Future	Buy	737	0.00
R186 On 02/11/2017	Bond Future	Sell	737	0.00
R186 On 02/11/2017	Bond Future	Sell	746	0.00
R186 On 02/11/2017	Bond Future	Buy	746	0.00
R186 On 02/11/2017	Bond Future	Buy	1,000	0.00
R186 On 02/11/2017	Bond Future	Sell	1,000	0.00
R186 On 02/11/2017	Bond Future	Buy	2,168	0.00
R186 On 02/11/2017	Bond Future	Sell	2,168	0.00
R186 On 02/11/2017	Bond Future	Sell	2,612	0.00
R186 On 02/11/2017	Bond Future	Buy	2,612	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	17	0.00
R023 On 02/11/2017	Bond Future	Buy	17	0.00
R023 On 02/11/2017	Bond Future	Buy	17	0.00
R023 On 02/11/2017	Bond Future	Sell	17	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Buy	5	0.00
2030 On 02/11/2017	Bond Future	Sell	5	0.00
2030 On 02/11/2017	Bond Future	Buy	28	0.00
2030 On 02/11/2017	Bond Future	Sell	28	0.00
2030 On 02/11/2017	Bond Future	Sell	33	0.00
2030 On 02/11/2017	Bond Future	Buy	33	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future	Buy	4	0.00
2032 On 02/11/2017	Bond Future	Sell	4	0.00
2032 On 02/11/2017	Bond Future	Buy	21	0.00
2032 On 02/11/2017	Bond Future	Sell	21	0.00
2032 On 02/11/2017	Bond Future	Buy	33	0.00
2032 On 02/11/2017	Bond Future	Sell	33	0.00
2032 On 02/11/2017	Bond Future	Buy	55	0.00
2032 On 02/11/2017	Bond Future	Sell	55	0.00
2032 On 02/11/2017	Bond Future	Buy	371	0.00
2032 On 02/11/2017	Bond Future	Sell	371	0.00
2032 On 02/11/2017	Bond Future	Sell	484	0.00
2032 On 02/11/2017	Bond Future	Buy	484	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2037 On 02/11/2017			Bond Future	Sell	11	0.00
2037 On 02/11/2017			Bond Future	Buy	11	0.00
2037 On 02/11/2017			Bond Future	Buy	11	0.00
2037 On 02/11/2017			Bond Future	Sell	11	0.00
2037 On 02/11/2017			Bond Future	Sell	150	0.00
2037 On 02/11/2017			Bond Future	Buy	150	0.00
2037 On 02/11/2017			Bond Future	Sell	200	0.00
2037 On 02/11/2017			Bond Future	Buy	200	0.00
2037 On 02/11/2017			Bond Future	Sell	250	0.00
2037 On 02/11/2017			Bond Future	Buy	250	0.00
2037 On 02/11/2017			Bond Future	Sell	300	0.00
2037 On 02/11/2017			Bond Future	Buy	300	0.00
2037 On 02/11/2017			Bond Future	Buy	400	0.00
2037 On 02/11/2017			Bond Future	Sell	400	0.00
2037 On 02/11/2017			Bond Future	Sell	3,552	0.00
2037 On 02/11/2017			Bond Future	Buy	3,552	0.00
2037 On 02/11/2017			Bond Future	Buy	4,852	0.00
2037 On 02/11/2017			Bond Future	Sell	4,852	0.00

R2044 Bond Future

2044 On 02/11/2017			Bond Future	Buy	4	0.00
2044 On 02/11/2017			Bond Future	Sell	4	0.00
2044 On 03/05/2018			Bond Future	Buy	4	0.00
2044 On 03/05/2018			Bond Future	Buy	4	0.00
2044 On 03/05/2018			Bond Future	Sell	4	0.00
2044 On 03/05/2018			Bond Future	Sell	4	0.00
2044 On 02/11/2017			Bond Future	Sell	7	0.00
2044 On 02/11/2017			Bond Future	Buy	7	0.00
2044 On 02/11/2017			Bond Future	Buy	7	0.00
2044 On 02/11/2017			Bond Future	Sell	7	0.00
2044 On 02/11/2017			Bond Future	Sell	1,866	0.00
2044 On 02/11/2017			Bond Future	Buy	1,866	0.00
2044 On 02/11/2017			Bond Future	Buy	1,870	0.00
2044 On 02/11/2017			Bond Future	Sell	1,870	0.00

R2048 Bond Future

R248 On 02/11/2017			Bond Future	Buy	7	0.00
R248 On 02/11/2017			Bond Future	Sell	7	0.00
R248 On 02/11/2017			Bond Future	Buy	7	0.00
R248 On 02/11/2017			Bond Future	Sell	7	0.00
R248 On 02/11/2017			Bond Future	Sell	250	0.00

R248 On 02/11/2017	Bond Future	Buy	250	0.00
R248 On 02/11/2017	Bond Future	Sell	250	0.00
R248 On 02/11/2017	Bond Future	Buy	250	0.00
R248 On 02/11/2017	Bond Future	Sell	1,700	0.00
R248 On 02/11/2017	Bond Future	Buy	1,700	0.00
R248 On 02/11/2017	Bond Future	Sell	2,200	0.00
R248 On 02/11/2017	Bond Future	Buy	2,200	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Buy	10	0.00
R208 On 02/11/2017	Bond Future	Sell	10	0.00
R208 On 02/11/2017	Bond Future	Buy	25	0.00
R208 On 02/11/2017	Bond Future	Sell	25	0.00
R208 On 02/11/2017	Bond Future	Buy	416	0.00
R208 On 02/11/2017	Bond Future	Sell	416	0.00
R208 On 02/11/2017	Bond Future	Sell	451	0.00
R208 On 02/11/2017	Bond Future	Buy	451	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Buy	2	0.00
R209 On 02/11/2017	Bond Future	Sell	2	0.00
R209 On 02/11/2017	Bond Future	Buy	11	0.00
R209 On 02/11/2017	Bond Future	Sell	11	0.00
R209 On 02/11/2017	Bond Future	Buy	22	0.00
R209 On 02/11/2017	Bond Future	Sell	22	0.00
R209 On 02/11/2017	Bond Future	Sell	35	0.00
R209 On 02/11/2017	Bond Future	Buy	35	0.00
R209 On 02/11/2017	Bond Future	Buy	53	0.00
R209 On 02/11/2017	Bond Future	Sell	53	0.00
R209 On 02/11/2017	Bond Future	Sell	135	0.00
R209 On 02/11/2017	Bond Future	Buy	135	0.00
R209 On 02/11/2017	Bond Future	Sell	168	0.00
R209 On 02/11/2017	Bond Future	Buy	168	0.00
R209 On 02/11/2017	Bond Future	Buy	209	0.00
R209 On 02/11/2017	Bond Future	Sell	209	0.00

R213 Bond Future

R213 On 02/11/2017	Bond Future	Sell	21	0.00
R213 On 02/11/2017	Bond Future	Buy	21	0.00
R213 On 02/11/2017	Bond Future	Buy	21	0.00
R213 On 02/11/2017	Bond Future	Sell	21	0.00

R214 Bond Future

R214 On 02/11/2017	Bond Future	Sell	22	0.00
R214 On 02/11/2017	Bond Future	Buy	22	0.00
R214 On 02/11/2017	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 02/11/2017	Bond Future		Sell	22	0.00
R214 On 02/11/2017	Bond Future		Buy	46	0.00
R214 On 02/11/2017	Bond Future		Sell	46	0.00
R214 On 02/11/2017	Bond Future		Buy	59	0.00
R214 On 02/11/2017	Bond Future		Sell	59	0.00
R214 On 02/11/2017	Bond Future		Buy	572	0.00
R214 On 02/11/2017	Bond Future		Sell	572	0.00
R214 On 02/11/2017	Bond Future		Buy	677	0.00
R214 On 02/11/2017	Bond Future		Sell	677	0.00
Grand Total for Daily Detailed Turnover:				30,199	0.00