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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/09/2017

TO DATE : 08/09/2017

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

GOVI On 02/11/2017	GOVI		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	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	3	0.00
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	3	0.00

R186 On 02/11/2017	Bond Future	Buy	3	0.00
R186 On 02/11/2017	Bond Future	Sell	3	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	4	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	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	Sell	12	0.00
R186 On 02/11/2017	Bond Future	Buy	12	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Sell	13	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Sell	13	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	15	0.00
R186 On 02/11/2017	Bond Future	Sell	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	Buy	16	0.00
R186 On 02/11/2017	Bond Future	Sell	16	0.00
R186 On 02/11/2017	Bond Future	Sell	18	0.00
R186 On 02/11/2017	Bond Future	Buy	18	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	20	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	22	0.00
R186 On 02/11/2017	Bond Future	Buy	22	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	27	0.00
R186 On 02/11/2017	Bond Future	Sell	27	0.00
R186 On 02/11/2017	Bond Future	Buy	29	0.00
R186 On 02/11/2017	Bond Future	Sell	29	0.00
R186 On 02/11/2017	Bond Future	Buy	36	0.00
R186 On 02/11/2017	Bond Future	Sell	36	0.00
R186 On 02/11/2017	Bond Future	Sell	91	0.00
R186 On 02/11/2017	Bond Future	Buy	91	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Buy	124	0.00
R186 On 02/11/2017			Sell	124	0.00
R186 On 02/11/2017	8.60	Put	Sell	124	0.00
R186 On 02/11/2017	8.60	Put	Buy	124	0.00
R186 On 02/11/2017	8.75	Put	Buy	124	0.00
R186 On 02/11/2017	8.75	Put	Sell	124	0.00
R186 On 02/11/2017			Buy	147	0.00
R186 On 02/11/2017			Sell	147	0.00
R186 On 02/11/2017	8.60	Put	Sell	149	0.00
R186 On 02/11/2017	8.60	Put	Buy	149	0.00
R186 On 02/11/2017	8.75	Put	Buy	149	0.00
R186 On 02/11/2017	8.75	Put	Sell	149	0.00
R186 On 02/11/2017			Sell	156	0.00
R186 On 02/11/2017			Buy	156	0.00
R186 On 02/11/2017	8.60	Put	Sell	181	0.00
R186 On 02/11/2017	8.60	Put	Buy	181	0.00
R186 On 02/11/2017	8.75	Put	Buy	181	0.00
R186 On 02/11/2017	8.75	Put	Sell	181	0.00
R186 On 02/11/2017			Sell	212	0.00
R186 On 02/11/2017			Buy	212	0.00
R186 On 02/11/2017	8.60	Put	Sell	223	0.00
R186 On 02/11/2017	8.60	Put	Buy	223	0.00
R186 On 02/11/2017	8.75	Put	Sell	223	0.00
R186 On 02/11/2017	8.75	Put	Buy	223	0.00
R186 On 02/11/2017			Sell	250	0.00
R186 On 02/11/2017			Buy	250	0.00
R186 On 02/11/2017			Sell	250	0.00
R186 On 02/11/2017			Buy	250	0.00
R186 On 02/11/2017			Buy	370	0.00
R186 On 02/11/2017			Sell	370	0.00
R186 On 02/11/2017			Buy	713	0.00
R186 On 02/11/2017			Sell	713	0.00
R186 On 02/11/2017			Buy	860	0.00
R186 On 02/11/2017			Sell	860	0.00
R186 On 02/11/2017	8.60	Put	Sell	921	0.00
R186 On 02/11/2017	8.60	Put	Buy	921	0.00
R186 On 02/11/2017	8.75	Put	Buy	921	0.00
R186 On 02/11/2017	8.75	Put	Sell	921	0.00
R186 On 02/11/2017	8.60	Put	Sell	2,152	0.00
R186 On 02/11/2017	8.60	Put	Buy	2,152	0.00
R186 On 02/11/2017	8.75	Put	Buy	2,152	0.00
R186 On 02/11/2017	8.75	Put	Sell	2,152	0.00

R186 On 02/11/2017	Bond Future	8.60	Put	Sell	3,750	0.00
R186 On 02/11/2017	Bond Future	8.60	Put	Buy	3,750	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Sell	3,750	0.00
R186 On 02/11/2017	Bond Future	8.75	Put	Buy	3,750	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future			Buy	182	0.00
2030 On 02/11/2017	Bond Future			Sell	182	0.00
2030 On 02/11/2017	Bond Future			Buy	888	0.00
2030 On 02/11/2017	Bond Future			Sell	888	0.00
2030 On 02/11/2017	Bond Future			Buy	1,070	0.00
2030 On 02/11/2017	Bond Future			Sell	1,070	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future			Sell	4	0.00
2032 On 02/11/2017	Bond Future			Buy	4	0.00
2032 On 02/11/2017	Bond Future			Sell	36	0.00
2032 On 02/11/2017	Bond Future			Buy	36	0.00
2032 On 02/11/2017	Bond Future			Buy	68	0.00
2032 On 02/11/2017	Bond Future			Sell	68	0.00
2032 On 02/11/2017	Bond Future			Sell	139	0.00
2032 On 02/11/2017	Bond Future			Buy	139	0.00
2032 On 02/11/2017	Bond Future			Buy	247	0.00
2032 On 02/11/2017	Bond Future			Sell	247	0.00

R204 Bond Future

R204 On 02/11/2017	Bond Future			Buy	106	0.00
R204 On 02/11/2017	Bond Future			Sell	106	0.00

R2040 Bond Future

2040 On 02/11/2017	Bond Future			Buy	180	0.00
2040 On 02/11/2017	Bond Future			Sell	180	0.00
2040 On 02/11/2017	Bond Future			Buy	880	0.00
2040 On 02/11/2017	Bond Future			Sell	880	0.00
2040 On 02/11/2017	Bond Future			Sell	1,060	0.00
2040 On 02/11/2017	Bond Future			Buy	1,060	0.00

R2048 Bond Future

R248 On 02/11/2017	Bond Future			Buy	13	0.00
R248 On 02/11/2017	Bond Future			Sell	13	0.00
R248 On 02/11/2017	Bond Future			Sell	13	0.00
R248 On 02/11/2017	Bond Future			Buy	13	0.00
R248 On 02/11/2017	Bond Future			Buy	187	0.00
R248 On 02/11/2017	Bond Future			Sell	187	0.00
R248 On 02/11/2017	Bond Future			Buy	913	0.00
R248 On 02/11/2017	Bond Future			Sell	913	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/11/2017	Bond Future		Sell	1,100	0.00
R248 On 02/11/2017	Bond Future		Buy	1,100	0.00
Grand Total for Daily Detailed Turnover:				25,628	0.00
