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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/09/2017

TO DATE : 18/09/2017

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

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

I2025 Bond Future

2025 On 02/11/2017	Bond Future		Sell	8	0.00
2025 On 02/11/2017	Bond Future		Buy	8	0.00
2025 On 02/11/2017	Bond Future		Sell	11	0.00
2025 On 02/11/2017	Bond Future		Buy	11	0.00
2025 On 02/11/2017	Bond Future		Sell	57	0.00
2025 On 02/11/2017	Bond Future		Buy	57	0.00

2025 On 02/11/2017	Bond Future	Sell	64	0.00
2025 On 02/11/2017	Bond Future	Buy	64	0.00
2025 On 02/11/2017	Bond Future	Sell	71	0.00
2025 On 02/11/2017	Bond Future	Buy	71	0.00
2025 On 02/11/2017	Bond Future	Sell	88	0.00
2025 On 02/11/2017	Bond Future	Buy	88	0.00
2025 On 02/11/2017	Bond Future	Sell	117	0.00
2025 On 02/11/2017	Bond Future	Buy	117	0.00
2025 On 02/11/2017	Bond Future	Sell	130	0.00
2025 On 02/11/2017	Bond Future	Buy	130	0.00
2025 On 02/11/2017	Bond Future	Sell	400	0.00
2025 On 02/11/2017	Bond Future	Buy	400	0.00
2025 On 02/11/2017	Bond Future	Sell	810	0.00
2025 On 02/11/2017	Bond Future	Buy	810	0.00
2025 On 02/11/2017	Bond Future	Sell	1,756	0.00
2025 On 02/11/2017	Bond Future	Buy	1,756	0.00

New Inflation Linked Index

IGOV On 02/11/2017	Index Future	Sell	3	0.00
IGOV On 02/11/2017	Index Future	Buy	3	0.00

R186 Bond Future

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	22	0.00
R186 On 02/11/2017	Bond Future	Buy	22	0.00
R186 On 02/11/2017	Bond Future	Buy	25	0.00
R186 On 02/11/2017	Bond Future	Sell	25	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	36	0.00
R186 On 02/11/2017	Bond Future	Sell	36	0.00
R186 On 02/11/2017	Bond Future	Sell	42	0.00
R186 On 02/11/2017	Bond Future	Buy	42	0.00
R186 On 02/11/2017	Bond Future	Buy	74	0.00
R186 On 02/11/2017	Bond Future	Sell	74	0.00
R186 On 02/11/2017	Bond Future	Buy	80	0.00
R186 On 02/11/2017	Bond Future	Sell	80	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	83	0.00
R186 On 02/11/2017	Bond Future	Sell	83	0.00
R186 On 02/11/2017	Bond Future	Buy	86	0.00
R186 On 02/11/2017	Bond Future	Sell	86	0.00
R186 On 02/11/2017	Bond Future	Buy	98	0.00
R186 On 02/11/2017	Bond Future	Sell	98	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Sell	110	0.00
R186 On 02/11/2017	Bond Future		Buy	110	0.00
R186 On 02/11/2017	Bond Future		Sell	123	0.00
R186 On 02/11/2017	Bond Future		Buy	123	0.00
R186 On 02/11/2017	Bond Future		Buy	132	0.00
R186 On 02/11/2017	Bond Future		Sell	132	0.00
R186 On 02/11/2017	Bond Future		Sell	152	0.00
R186 On 02/11/2017	Bond Future		Buy	152	0.00
R186 On 02/11/2017	Bond Future		Buy	170	0.00
R186 On 02/11/2017	Bond Future		Sell	170	0.00
R186 On 02/11/2017	Bond Future		Sell	223	0.00
R186 On 02/11/2017	Bond Future		Buy	223	0.00
R186 On 02/11/2017	Bond Future		Sell	226	0.00
R186 On 02/11/2017	Bond Future		Buy	226	0.00
R186 On 02/11/2017	Bond Future		Buy	300	0.00
R186 On 02/11/2017	Bond Future		Sell	300	0.00
R186 On 02/11/2017	Bond Future		Sell	301	0.00
R186 On 02/11/2017	Bond Future		Buy	301	0.00
R186 On 02/11/2017	Bond Future		Buy	391	0.00
R186 On 02/11/2017	Bond Future		Sell	391	0.00
R186 On 02/11/2017	Bond Future		Buy	412	0.00
R186 On 02/11/2017	Bond Future		Sell	412	0.00
R186 On 02/11/2017	Bond Future		Buy	430	0.00
R186 On 02/11/2017	Bond Future		Sell	430	0.00
R186 On 02/11/2017	Bond Future		Sell	430	0.00
R186 On 02/11/2017	Bond Future		Buy	430	0.00
R186 On 02/11/2017	Bond Future		Sell	431	0.00
R186 On 02/11/2017	Bond Future		Buy	431	0.00
R186 On 02/11/2017	Bond Future		Buy	449	0.00
R186 On 02/11/2017	Bond Future		Sell	449	0.00
R186 On 02/11/2017	Bond Future		Sell	547	0.00
R186 On 02/11/2017	Bond Future		Buy	547	0.00
R186 On 02/11/2017	Bond Future		Sell	572	0.00
R186 On 02/11/2017	Bond Future		Buy	572	0.00
R186 On 02/11/2017	Bond Future		Sell	682	0.00
R186 On 02/11/2017	Bond Future		Buy	682	0.00
R186 On 02/11/2017	Bond Future		Buy	871	0.00
R186 On 02/11/2017	Bond Future		Sell	871	0.00
R186 On 02/11/2017	Bond Future		Buy	911	0.00
R186 On 02/11/2017	Bond Future		Sell	911	0.00
R186 On 02/11/2017	Bond Future		Buy	989	0.00
R186 On 02/11/2017	Bond Future		Sell	989	0.00

R186 On 02/11/2017	Bond Future	Buy	1,430	0.00
R186 On 02/11/2017	Bond Future	Sell	1,430	0.00
R186 On 02/11/2017	Bond Future	Buy	1,730	0.00
R186 On 02/11/2017	Bond Future	Sell	1,730	0.00
R186 On 02/11/2017	Bond Future	Sell	2,000	0.00
R186 On 02/11/2017	Bond Future	Buy	2,000	0.00
R186 On 02/11/2017	Bond Future	Sell	2,360	0.00
R186 On 02/11/2017	Bond Future	Buy	2,360	0.00
R186 On 02/11/2017	Bond Future	Sell	2,954	0.00
R186 On 02/11/2017	Bond Future	Buy	2,954	0.00
R186 On 02/11/2017	Bond Future	Buy	6,000	0.00
R186 On 02/11/2017	Bond Future	Sell	6,000	0.00
R186 On 02/11/2017	Bond Future	Sell	6,000	0.00
R186 On 02/11/2017	Bond Future	Buy	6,000	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	20	0.00
R023 On 02/11/2017	Bond Future	Buy	20	0.00
R023 On 02/11/2017	Bond Future	Sell	107	0.00
R023 On 02/11/2017	Bond Future	Buy	107	0.00
R023 On 02/11/2017	Bond Future	Buy	127	0.00
R023 On 02/11/2017	Bond Future	Sell	127	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	313	0.00
2030 On 02/11/2017	Bond Future	Buy	313	0.00
2030 On 02/11/2017	Bond Future	Buy	313	0.00
2030 On 02/11/2017	Bond Future	Sell	313	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Sell	50	0.00
R035 On 02/11/2017	Bond Future	Buy	50	0.00
R035 On 02/11/2017	Bond Future	Sell	100	0.00
R035 On 02/11/2017	Bond Future	Buy	100	0.00
R035 On 02/11/2017	Bond Future	Sell	150	0.00
R035 On 02/11/2017	Bond Future	Buy	150	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Buy	51	0.00
2037 On 02/11/2017	Bond Future	Sell	51	0.00
2037 On 02/11/2017	Bond Future	Buy	126	0.00
2037 On 02/11/2017	Bond Future	Sell	126	0.00
2037 On 02/11/2017	Bond Future	Buy	177	0.00
2037 On 02/11/2017	Bond Future	Sell	177	0.00

R204 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 02/11/2017	Bond Future		Sell	97	0.00
R204 On 02/11/2017	Bond Future		Buy	97	0.00
R204 On 02/11/2017	Bond Future		Sell	97	0.00
R204 On 02/11/2017	Bond Future		Buy	97	0.00
R207 Bond Future					
R207 On 02/11/2017	Bond Future		Buy	273	0.00
R207 On 02/11/2017	Bond Future		Sell	273	0.00
R207 On 02/11/2017	Bond Future		Sell	273	0.00
R207 On 02/11/2017	Bond Future		Buy	273	0.00
R209 Bond Future					
R209 On 02/11/2017	Bond Future		Sell	32	0.00
R209 On 02/11/2017	Bond Future		Buy	32	0.00
R209 On 02/11/2017	Bond Future		Sell	57	0.00
R209 On 02/11/2017	Bond Future		Buy	57	0.00
R209 On 02/11/2017	Bond Future		Sell	65	0.00
R209 On 02/11/2017	Bond Future		Buy	65	0.00
R209 On 02/11/2017	Bond Future		Sell	100	0.00
R209 On 02/11/2017	Bond Future		Buy	100	0.00
R209 On 02/11/2017	Bond Future		Sell	750	0.00
R209 On 02/11/2017	Bond Future		Buy	750	0.00
R209 On 02/11/2017	Bond Future		Sell	1,432	0.00
R209 On 02/11/2017	Bond Future		Buy	1,432	0.00
R209 On 02/11/2017	Bond Future		Sell	1,629	0.00
R209 On 02/11/2017	Bond Future		Buy	1,629	0.00
R209 On 02/11/2017	Bond Future		Buy	4,000	0.00
R209 On 02/11/2017	Bond Future		Sell	4,000	0.00
R213 Bond Future					
R213 On 02/11/2017	Bond Future		Buy	993	0.00
R213 On 02/11/2017	Bond Future		Sell	993	0.00
R213 On 02/11/2017	Bond Future		Buy	993	0.00
R213 On 02/11/2017	Bond Future		Sell	993	0.00
R214 Bond Future					
R214 On 02/11/2017	Bond Future		Sell	352	0.00
R214 On 02/11/2017	Bond Future		Buy	352	0.00
R214 On 02/11/2017	Bond Future		Buy	352	0.00
R214 On 02/11/2017	Bond Future		Sell	352	0.00

Grand Total for Daily Detailed Turnover:

48,535

0.00