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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/09/2017

TO DATE : 28/09/2017

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

New Inflation Linked Index

IGOV On 02/11/2017	Index Future		Sell	1	0.00
IGOV On 02/11/2017	Index Future		Buy	1	0.00
IGOV On 02/11/2017	Index Future		Buy	1	0.00
IGOV On 02/11/2017	Index Future		Sell	1	0.00

R186 Bond Future

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	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	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	4	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	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	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	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	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Buy	17	0.00
R186 On 02/11/2017	Bond Future	Sell	17	0.00
R186 On 02/11/2017	Bond Future	Sell	17	0.00
R186 On 02/11/2017	Bond Future	Buy	17	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	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	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	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	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	20	0.00
R186 On 02/11/2017	Bond Future	Sell	23	0.00
R186 On 02/11/2017	Bond Future	Buy	23	0.00
R186 On 02/11/2017	Bond Future	Sell	24	0.00
R186 On 02/11/2017	Bond Future	Buy	24	0.00
R186 On 02/11/2017	Bond Future	Sell	30	0.00
R186 On 02/11/2017	Bond Future	Buy	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	Sell	32	0.00
R186 On 02/11/2017	Bond Future	Buy	32	0.00
R186 On 02/11/2017	Bond Future	Sell	44	0.00
R186 On 02/11/2017	Bond Future	Buy	44	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Buy	90	0.00
R186 On 02/11/2017			Sell	90	0.00
R186 On 02/11/2017			Sell	90	0.00
R186 On 02/11/2017			Buy	90	0.00
R186 On 02/11/2017			Buy	100	0.00
R186 On 02/11/2017			Sell	100	0.00
R186 On 02/11/2017			Sell	100	0.00
R186 On 02/11/2017			Buy	100	0.00
R186 On 02/11/2017			Sell	233	0.00
R186 On 02/11/2017			Buy	233	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			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			Sell	250	0.00
R186 On 02/11/2017			Sell	312	0.00
R186 On 02/11/2017			Buy	312	0.00
R186 On 02/11/2017			Sell	326	0.00
R186 On 02/11/2017			Buy	326	0.00
R2023 Bond Future					
R023 On 02/11/2017			Sell	2	0.00
R023 On 02/11/2017			Buy	2	0.00
R023 On 02/11/2017			Sell	3	0.00
R023 On 02/11/2017			Buy	3	0.00
R023 On 02/11/2017			Sell	18	0.00
R023 On 02/11/2017			Buy	18	0.00
R023 On 02/11/2017			Sell	22	0.00
R023 On 02/11/2017			Buy	22	0.00
R023 On 02/11/2017			Sell	23	0.00
R023 On 02/11/2017			Buy	23	0.00
R023 On 02/11/2017			Sell	38	0.00
R023 On 02/11/2017			Buy	38	0.00
R023 On 02/11/2017			Sell	51	0.00
R023 On 02/11/2017			Buy	51	0.00
R023 On 02/11/2017			Buy	157	0.00
R023 On 02/11/2017			Sell	157	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Sell	366	0.00
R035 On 02/11/2017	Bond Future	Buy	366	0.00

R2048 Bond Future

R248 On 02/11/2017	Bond Future	Sell	200	0.00
R248 On 02/11/2017	Bond Future	Buy	200	0.00
R248 On 02/11/2017	Bond Future	Sell	1,200	0.00
R248 On 02/11/2017	Bond Future	Buy	1,200	0.00
R248 On 02/11/2017	Bond Future	Buy	1,400	0.00
R248 On 02/11/2017	Bond Future	Sell	1,400	0.00

Grand Total for Daily Detailed Turnover: 6,126 0.00