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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/02/2017

TO DATE : 27/02/2017

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

GOVI On 04/05/2017	GOVI		Buy	2	0.00
GOVI On 04/05/2017	GOVI		Buy	2	0.00
GOVI On 04/05/2017	GOVI		Sell	2	0.00
GOVI On 04/05/2017	GOVI		Sell	2	0.00
GOVI On 04/05/2017	GOVI		Buy	2	0.00
GOVI On 04/05/2017	GOVI		Sell	2	0.00

#### I2050 Bond Future

2050 On 04/05/2017	Bond Future		Buy	20	0.00
2050 On 04/05/2017	Bond Future		Sell	20	0.00
2050 On 04/05/2017	Bond Future		Sell	20	0.00
2050 On 04/05/2017	Bond Future		Buy	20	0.00

#### R186 Bond Future

R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Buy	150	0.00
R186 On 04/05/2017	Bond Future	Sell	150	0.00
R186 On 04/05/2017	Bond Future	Buy	150	0.00
R186 On 04/05/2017	Bond Future	Sell	150	0.00
R186 On 04/05/2017	Bond Future	Buy	150	0.00
R186 On 04/05/2017	Bond Future	Sell	150	0.00
R186 On 04/05/2017	Bond Future	Sell	150	0.00
R186 On 04/05/2017	Bond Future	Buy	150	0.00

**R2030 Bond Future**

2030 On 04/05/2017	Bond Future	Buy	2	0.00
2030 On 04/05/2017	Bond Future	Sell	2	0.00
2030 On 04/05/2017	Bond Future	Buy	2	0.00
2030 On 04/05/2017	Bond Future	Sell	2	0.00
2030 On 04/05/2017	Bond Future	Buy	15	0.00
2030 On 04/05/2017	Bond Future	Sell	15	0.00
2030 On 04/05/2017	Bond Future	Buy	15	0.00
2030 On 04/05/2017	Bond Future	Sell	15	0.00
2030 On 04/05/2017	Bond Future	Buy	17	0.00
2030 On 04/05/2017	Bond Future	Sell	17	0.00

**R2048 Bond Future**

R248 On 04/05/2017	Bond Future	Sell	20	0.00
R248 On 04/05/2017	Bond Future	Buy	20	0.00
R248 On 04/05/2017	Bond Future	Sell	30	0.00
R248 On 04/05/2017	Bond Future	Buy	30	0.00
R248 On 04/05/2017	Bond Future	Sell	120	0.00
R248 On 04/05/2017	Bond Future	Buy	120	0.00
R248 On 04/05/2017	Bond Future	Sell	200	0.00
R248 On 04/05/2017	Bond Future	Buy	200	0.00
R248 On 04/05/2017	Bond Future	Sell	210	0.00
R248 On 04/05/2017	Bond Future	Buy	210	0.00
R248 On 04/05/2017	Bond Future	Sell	500	0.00
R248 On 04/05/2017	Bond Future	Buy	500	0.00
R248 On 04/05/2017	Bond Future	Sell	590	0.00
R248 On 04/05/2017	Bond Future	Buy	590	0.00
R248 On 04/05/2017	Bond Future	Sell	1,720	0.00
R248 On 04/05/2017	Bond Future	Buy	1,720	0.00
R248 On 04/05/2017	Bond Future	Buy	3,390	0.00
R248 On 04/05/2017	Bond Future	Sell	3,390	0.00

**R208 Bond Futures**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R208 On 04/05/2017	Bond Future		Buy	56	0.00
R208 On 04/05/2017	Bond Future		Sell	56	0.00
R208 On 04/05/2017	Bond Future		Sell	56	0.00
R208 On 04/05/2017	Bond Future		Buy	56	0.00
R208 On 04/05/2017	Bond Future		Buy	56	0.00
R208 On 04/05/2017	Bond Future		Sell	56	0.00
R208 On 04/05/2017	Bond Future		Sell	56	0.00
R208 On 04/05/2017	Bond Future		Buy	56	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>7,901</b>	<b>0.00</b>