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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/03/2017

TO DATE : 31/03/2017

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

GOVI On 04/05/2017	GOVI		Sell	7	0.00
GOVI On 04/05/2017	GOVI		Buy	7	0.00

R186 Bond Future

R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00

R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Buy	13	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	22	0.00
R186 On 03/08/2017	Bond Future	Buy	22	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Sell	34	0.00
R186 On 03/08/2017	Bond Future	Buy	34	0.00
R186 On 03/08/2017	Bond Future	Sell	37	0.00
R186 On 03/08/2017	Bond Future	Buy	37	0.00
R186 On 03/08/2017	Bond Future	Sell	41	0.00
R186 On 03/08/2017	Bond Future	Buy	41	0.00
R186 On 03/08/2017	Bond Future	Sell	45	0.00
R186 On 03/08/2017	Bond Future	Buy	45	0.00
R186 On 03/08/2017	Bond Future	Sell	47	0.00
R186 On 03/08/2017	Bond Future	Buy	47	0.00
R186 On 04/05/2017	Bond Future	Sell	57	0.00
R186 On 04/05/2017	Bond Future	Buy	57	0.00
R186 On 04/05/2017	Bond Future	Buy	64	0.00
R186 On 04/05/2017	Bond Future	Sell	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Sell	66	0.00
R186 On 03/08/2017	Bond Future		Buy	66	0.00
R186 On 03/08/2017	Bond Future		Sell	71	0.00
R186 On 03/08/2017	Bond Future		Buy	71	0.00
R186 On 03/08/2017	Bond Future		Sell	85	0.00
R186 On 03/08/2017	Bond Future		Buy	85	0.00
R186 On 04/05/2017	Bond Future		Buy	100	0.00
R186 On 04/05/2017	Bond Future		Sell	100	0.00
R186 On 03/08/2017	Bond Future		Sell	207	0.00
R186 On 03/08/2017	Bond Future		Buy	207	0.00
R186 On 04/05/2017	Bond Future		Buy	270	0.00
R186 On 04/05/2017	Bond Future		Sell	270	0.00
R186 On 04/05/2017	Bond Future		Buy	270	0.00
R186 On 04/05/2017	Bond Future		Sell	270	0.00
R186 On 04/05/2017	Bond Future		Sell	369	0.00
R186 On 04/05/2017	Bond Future		Buy	369	0.00
R186 On 04/05/2017	Bond Future		Buy	369	0.00
R186 On 04/05/2017	Bond Future		Sell	369	0.00
R186 On 03/08/2017	Bond Future		Sell	379	0.00
R186 On 03/08/2017	Bond Future		Buy	379	0.00
R186 On 04/05/2017	Bond Future		Sell	385	0.00
R186 On 04/05/2017	Bond Future		Buy	385	0.00
R186 On 03/08/2017	Bond Future		Sell	393	0.00
R186 On 03/08/2017	Bond Future		Buy	393	0.00
R186 On 03/08/2017	Bond Future		Sell	413	0.00
R186 On 03/08/2017	Bond Future		Buy	413	0.00
R186 On 04/05/2017	Bond Future		Sell	452	0.00
R186 On 04/05/2017	Bond Future		Buy	452	0.00
R186 On 04/05/2017	Bond Future		Buy	452	0.00
R186 On 04/05/2017	Bond Future		Sell	452	0.00
R186 On 03/08/2017	Bond Future		Sell	722	0.00
R186 On 03/08/2017	Bond Future		Buy	722	0.00
R186 On 03/08/2017	Bond Future		Sell	787	0.00
R186 On 03/08/2017	Bond Future		Buy	787	0.00
R186 On 03/08/2017	Bond Future		Sell	895	0.00
R186 On 03/08/2017	Bond Future		Buy	895	0.00
R186 On 03/08/2017	Bond Future		Sell	1,033	0.00
R186 On 03/08/2017	Bond Future		Buy	1,033	0.00
R186 On 03/08/2017	Bond Future		Sell	1,705	0.00
R186 On 03/08/2017	Bond Future		Buy	1,705	0.00
R186 On 03/08/2017	Bond Future		Sell	1,967	0.00
R186 On 03/08/2017	Bond Future		Buy	1,967	0.00

R186 On 03/08/2017	Bond Future	Buy	3,099	0.00
R186 On 03/08/2017	Bond Future	Sell	3,099	0.00
R186 On 03/08/2017	Bond Future	Sell	5,901	0.00
R186 On 03/08/2017	Bond Future	Buy	5,901	0.00

R202 Bond Future

R202 On 04/05/2017	Bond Future	Sell	2	0.00
R202 On 04/05/2017	Bond Future	Buy	2	0.00
R202 On 04/05/2017	Bond Future	Sell	9	0.00
R202 On 04/05/2017	Bond Future	Buy	9	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Sell	320	0.00
2037 On 04/05/2017	Bond Future	Buy	320	0.00
2037 On 04/05/2017	Bond Future	Sell	660	0.00
2037 On 04/05/2017	Bond Future	Buy	660	0.00
2037 On 04/05/2017	Bond Future	Sell	850	0.00
2037 On 04/05/2017	Bond Future	Buy	850	0.00
2037 On 04/05/2017	Bond Future	Sell	1,960	0.00
2037 On 04/05/2017	Bond Future	Buy	1,960	0.00
2037 On 04/05/2017	Bond Future	Sell	2,940	0.00
2037 On 04/05/2017	Bond Future	Buy	2,940	0.00

R2040 Bond Future

2040 On 04/05/2017	Bond Future	Sell	40	0.00
2040 On 04/05/2017	Bond Future	Buy	40	0.00
2040 On 04/05/2017	Bond Future	Sell	40	0.00
2040 On 04/05/2017	Bond Future	Buy	40	0.00

R2048 Bond Future

R248 On 04/05/2017	Bond Future	Buy	1	0.00
R248 On 04/05/2017	Bond Future	Sell	1	0.00
R248 On 04/05/2017	Bond Future	Buy	1	0.00
R248 On 04/05/2017	Bond Future	Sell	1	0.00
R248 On 04/05/2017	Bond Future	Buy	2	0.00
R248 On 04/05/2017	Bond Future	Sell	2	0.00
R248 On 04/05/2017	Bond Future	Buy	2	0.00
R248 On 04/05/2017	Bond Future	Sell	2	0.00
R248 On 04/05/2017	Bond Future	Buy	2	0.00
R248 On 04/05/2017	Bond Future	Sell	2	0.00
R248 On 04/05/2017	Bond Future	Buy	2	0.00
R248 On 04/05/2017	Bond Future	Sell	2	0.00
R248 On 04/05/2017	Bond Future	Buy	5	0.00
R248 On 04/05/2017	Bond Future	Sell	5	0.00
R248 On 04/05/2017	Bond Future	Buy	5	0.00
R248 On 04/05/2017	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/05/2017	Bond Future		Buy	5	0.00
R248 On 04/05/2017	Bond Future		Sell	5	0.00
R248 On 04/05/2017	Bond Future		Buy	6	0.00
R248 On 04/05/2017	Bond Future		Sell	6	0.00
R248 On 04/05/2017	Bond Future		Buy	6	0.00
R248 On 04/05/2017	Bond Future		Sell	6	0.00
R248 On 04/05/2017	Bond Future		Buy	10	0.00
R248 On 04/05/2017	Bond Future		Sell	10	0.00
R248 On 04/05/2017	Bond Future		Buy	11	0.00
R248 On 04/05/2017	Bond Future		Sell	11	0.00
R248 On 04/05/2017	Bond Future		Buy	14	0.00
R248 On 04/05/2017	Bond Future		Sell	14	0.00
R248 On 04/05/2017	Bond Future		Buy	15	0.00
R248 On 04/05/2017	Bond Future		Sell	15	0.00
R248 On 04/05/2017	Bond Future		Buy	15	0.00
R248 On 04/05/2017	Bond Future		Sell	15	0.00
R248 On 04/05/2017	Bond Future		Buy	15	0.00
R248 On 04/05/2017	Bond Future		Sell	15	0.00
R248 On 04/05/2017	Bond Future		Buy	16	0.00
R248 On 04/05/2017	Bond Future		Sell	16	0.00
R248 On 04/05/2017	Bond Future		Buy	16	0.00
R248 On 04/05/2017	Bond Future		Sell	16	0.00
R248 On 04/05/2017	Bond Future		Buy	16	0.00
R248 On 04/05/2017	Bond Future		Sell	16	0.00
R248 On 04/05/2017	Bond Future		Buy	16	0.00
R248 On 04/05/2017	Bond Future		Sell	16	0.00
R248 On 04/05/2017	Bond Future		Buy	20	0.00
R248 On 04/05/2017	Bond Future		Sell	20	0.00
R248 On 04/05/2017	Bond Future		Buy	21	0.00
R248 On 04/05/2017	Bond Future		Sell	21	0.00
R248 On 04/05/2017	Bond Future		Buy	21	0.00
R248 On 04/05/2017	Bond Future		Sell	21	0.00
R248 On 04/05/2017	Bond Future		Buy	22	0.00
R248 On 04/05/2017	Bond Future		Sell	22	0.00
R248 On 04/05/2017	Bond Future		Buy	22	0.00
R248 On 04/05/2017	Bond Future		Sell	22	0.00
R248 On 04/05/2017	Bond Future		Buy	22	0.00
R248 On 04/05/2017	Bond Future		Sell	22	0.00
R248 On 04/05/2017	Bond Future		Buy	23	0.00
R248 On 04/05/2017	Bond Future		Sell	23	0.00
R248 On 04/05/2017	Bond Future		Buy	23	0.00
R248 On 04/05/2017	Bond Future		Sell	23	0.00
R248 On 04/05/2017	Bond Future		Buy	30	0.00
R248 On 04/05/2017	Bond Future		Sell	30	0.00
R248 On 04/05/2017	Bond Future		Buy	32	0.00
R248 On 04/05/2017	Bond Future		Sell	32	0.00

R248 On 04/05/2017	Bond Future	Buy	32	0.00
R248 On 04/05/2017	Bond Future	Sell	32	0.00
R248 On 04/05/2017	Bond Future	Buy	33	0.00
R248 On 04/05/2017	Bond Future	Sell	33	0.00
R248 On 04/05/2017	Bond Future	Buy	33	0.00
R248 On 04/05/2017	Bond Future	Sell	33	0.00
R248 On 04/05/2017	Bond Future	Buy	40	0.00
R248 On 04/05/2017	Bond Future	Sell	40	0.00
R248 On 04/05/2017	Bond Future	Buy	57	0.00
R248 On 04/05/2017	Bond Future	Sell	57	0.00
R248 On 04/05/2017	Bond Future	Buy	65	0.00
R248 On 04/05/2017	Bond Future	Sell	65	0.00
R248 On 04/05/2017	Bond Future	Buy	65	0.00
R248 On 04/05/2017	Bond Future	Sell	65	0.00
R248 On 04/05/2017	Bond Future	Buy	74	0.00
R248 On 04/05/2017	Bond Future	Sell	74	0.00
R248 On 04/05/2017	Bond Future	Buy	74	0.00
R248 On 04/05/2017	Bond Future	Sell	74	0.00
R248 On 04/05/2017	Bond Future	Sell	80	0.00
R248 On 04/05/2017	Bond Future	Buy	80	0.00
R248 On 04/05/2017	Bond Future	Buy	81	0.00
R248 On 04/05/2017	Bond Future	Sell	81	0.00
R248 On 04/05/2017	Bond Future	Buy	89	0.00
R248 On 04/05/2017	Bond Future	Sell	89	0.00
R248 On 04/05/2017	Bond Future	Buy	89	0.00
R248 On 04/05/2017	Bond Future	Sell	89	0.00
R248 On 04/05/2017	Bond Future	Buy	116	0.00
R248 On 04/05/2017	Bond Future	Sell	116	0.00
R248 On 04/05/2017	Bond Future	Buy	179	0.00
R248 On 04/05/2017	Bond Future	Sell	179	0.00
R248 On 04/05/2017	Bond Future	Buy	180	0.00
R248 On 04/05/2017	Bond Future	Sell	180	0.00
R248 On 04/05/2017	Bond Future	Sell	280	0.00
R248 On 04/05/2017	Bond Future	Buy	280	0.00
R248 On 04/05/2017	Bond Future	Sell	320	0.00
R248 On 04/05/2017	Bond Future	Buy	320	0.00
R248 On 04/05/2017	Bond Future	Buy	640	0.00
R248 On 04/05/2017	Bond Future	Sell	640	0.00
R248 On 04/05/2017	Bond Future	Buy	673	0.00
R248 On 04/05/2017	Bond Future	Sell	673	0.00
R248 On 04/05/2017	Bond Future	Sell	1,599	0.00
R248 On 04/05/2017	Bond Future	Buy	1,599	0.00
R248 On 04/05/2017	Bond Future	Sell	4,000	0.00
R248 On 04/05/2017	Bond Future	Buy	4,000	0.00
R248 On 04/05/2017	Bond Future	Buy	4,700	0.00
R248 On 04/05/2017	Bond Future	Sell	4,700	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 02/11/2017			Buy	3	0.00
R209 On 02/11/2017			Sell	3	0.00
R209 On 02/11/2017			Buy	122	0.00
R209 On 02/11/2017			Sell	122	0.00
R209 On 02/11/2017			Buy	227	0.00
R209 On 02/11/2017			Sell	227	0.00
R209 On 02/11/2017			Buy	352	0.00
R209 On 02/11/2017			Sell	352	0.00
R214 Bond Future					
R214 On 04/05/2017			Buy	20	0.00
R214 On 04/05/2017			Sell	20	0.00
Grand Total for Daily Detailed Turnover:				42,374	0.00