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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/03/2017

TO DATE : 22/03/2017

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

GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	2	0.00
GOVI On 04/05/2017	GOVI		Sell	2	0.00

New Inflation Linked Index

IGOV On 04/05/2017	Index Future		Buy	1	0.00
IGOV On 04/05/2017	Index Future		Sell	1	0.00
IGOV On 04/05/2017	Index Future		Sell	1	0.00
IGOV On 04/05/2017	Index Future		Buy	1	0.00

R186 Bond Future

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	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Sell	5	0.00
R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Sell	5	0.00
R186 On 04/05/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Sell	7	0.00
R186 On 04/05/2017	Bond Future	Buy	8	0.00
R186 On 04/05/2017	Bond Future	Sell	8	0.00
R186 On 04/05/2017	Bond Future	Buy	10	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	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Buy	10	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	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Buy	11	0.00
R186 On 04/05/2017	Bond Future	Sell	11	0.00
R186 On 04/05/2017	Bond Future	Sell	11	0.00
R186 On 04/05/2017	Bond Future	Buy	11	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	17	0.00
R186 On 04/05/2017	Bond Future	Sell	17	0.00
R186 On 04/05/2017	Bond Future	Buy	19	0.00
R186 On 04/05/2017	Bond Future	Sell	19	0.00
R186 On 04/05/2017	Bond Future	Buy	19	0.00
R186 On 04/05/2017	Bond Future	Sell	19	0.00
R186 On 04/05/2017	Bond Future	Buy	19	0.00
R186 On 04/05/2017	Bond Future	Sell	19	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 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	27	0.00
R186 On 04/05/2017	Bond Future	Sell	27	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	35	0.00
R186 On 04/05/2017	Bond Future		Sell	35	0.00
R186 On 04/05/2017	Bond Future		Buy	40	0.00
R186 On 04/05/2017	Bond Future		Sell	40	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Buy	55	0.00
R186 On 04/05/2017	Bond Future		Sell	55	0.00
R186 On 04/05/2017	Bond Future		Buy	60	0.00
R186 On 04/05/2017	Bond Future		Sell	60	0.00
R186 On 04/05/2017	Bond Future		Buy	74	0.00
R186 On 04/05/2017	Bond Future		Sell	74	0.00
R186 On 04/05/2017	Bond Future		Buy	75	0.00
R186 On 04/05/2017	Bond Future		Sell	75	0.00
R186 On 04/05/2017	Bond Future		Buy	105	0.00
R186 On 04/05/2017	Bond Future		Sell	105	0.00
R186 On 04/05/2017	Bond Future		Buy	145	0.00
R186 On 04/05/2017	Bond Future		Sell	145	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	204	0.00
R186 On 04/05/2017	Bond Future		Buy	204	0.00
R186 On 04/05/2017	Bond Future		Buy	300	0.00
R186 On 04/05/2017	Bond Future		Sell	300	0.00
R186 On 04/05/2017	Bond Future		Buy	525	0.00
R186 On 04/05/2017	Bond Future		Sell	525	0.00
R186 On 04/05/2017	Bond Future		Buy	555	0.00
R186 On 04/05/2017	Bond Future		Sell	555	0.00
R186 On 04/05/2017	Bond Future		Buy	750	0.00
R186 On 04/05/2017	Bond Future		Sell	750	0.00
R186 On 04/05/2017	Bond Future		Buy	750	0.00
R186 On 04/05/2017	Bond Future		Sell	750	0.00
R186 On 04/05/2017	Bond Future		Buy	1,050	0.00
R186 On 04/05/2017	Bond Future		Sell	1,050	0.00
R186 On 04/05/2017	Bond Future		Buy	1,080	0.00
R186 On 04/05/2017	Bond Future		Sell	1,080	0.00
R186 On 04/05/2017	Bond Future		Buy	1,500	0.00
R186 On 04/05/2017	Bond Future		Sell	1,500	0.00
R186 On 04/05/2017	Bond Future		Buy	1,500	0.00
R186 On 04/05/2017	Bond Future		Sell	1,500	0.00

R2023 Bond Future

R023 On 04/05/2017	Bond Future	Buy	11	0.00
R023 On 04/05/2017	Bond Future	Sell	11	0.00
R023 On 04/05/2017	Bond Future	Sell	11	0.00
R023 On 04/05/2017	Bond Future	Buy	11	0.00
R023 On 04/05/2017	Bond Future	Buy	43	0.00
R023 On 04/05/2017	Bond Future	Sell	43	0.00
R023 On 04/05/2017	Bond Future	Sell	43	0.00
R023 On 04/05/2017	Bond Future	Buy	43	0.00
R023 On 04/05/2017	Bond Future	Sell	86	0.00
R023 On 04/05/2017	Bond Future	Buy	86	0.00
R023 On 04/05/2017	Bond Future	Sell	112	0.00
R023 On 04/05/2017	Bond Future	Buy	112	0.00
R023 On 04/05/2017	Bond Future	Buy	151	0.00
R023 On 04/05/2017	Bond Future	Sell	151	0.00
R023 On 04/05/2017	Bond Future	Buy	162	0.00
R023 On 04/05/2017	Bond Future	Sell	162	0.00
R023 On 04/05/2017	Bond Future	Sell	265	0.00
R023 On 04/05/2017	Bond Future	Buy	265	0.00
R023 On 04/05/2017	Bond Future	Buy	307	0.00
R023 On 04/05/2017	Bond Future	Sell	307	0.00
R023 On 04/05/2017	Bond Future	Buy	431	0.00
R023 On 04/05/2017	Bond Future	Sell	431	0.00
R023 On 04/05/2017	Bond Future	Buy	1,640	0.00
R023 On 04/05/2017	Bond Future	Sell	1,640	0.00
R023 On 04/05/2017	Bond Future	Buy	2,010	0.00
R023 On 04/05/2017	Bond Future	Sell	2,010	0.00
R023 On 04/05/2017	Bond Future	Sell	2,010	0.00
R023 On 04/05/2017	Bond Future	Buy	2,010	0.00
R023 On 04/05/2017	Bond Future	Sell	2,400	0.00
R023 On 04/05/2017	Bond Future	Buy	2,400	0.00

R2030 Bond Future

2030 On 04/05/2017	Bond Future	Buy	509	0.00
2030 On 04/05/2017	Bond Future	Sell	509	0.00

R2032 Bond Future

2032 On 04/05/2017	Bond Future	Sell	260	0.00
2032 On 04/05/2017	Bond Future	Buy	260	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Sell	36	0.00
R209 On 04/05/2017	Bond Future	Buy	36	0.00
R209 On 04/05/2017	Bond Future	Buy	36	0.00
R209 On 04/05/2017	Bond Future	Sell	36	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2017 Bond Future			Buy	126	0.00
R209 On 04/05/2017 Bond Future			Sell	126	0.00
Grand Total for Daily Detailed Turnover:				20,109	0.00