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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/03/2017

TO DATE : 27/03/2017

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

GOVI On 04/05/2017	GOVI		Sell	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	1	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		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

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 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 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 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 04/05/2017	Bond Future	Sell	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	2	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	2	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	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	3	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	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Buy	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 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Sell	9	0.00
R186 On 04/05/2017	Bond Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	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		Sell	10	0.00
R186 On 04/05/2017	Bond Future		Buy	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 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 04/05/2017	Bond Future		Sell	12	0.00
R186 On 04/05/2017	Bond Future		Buy	12	0.00
R186 On 04/05/2017	Bond Future		Buy	12	0.00
R186 On 04/05/2017	Bond Future		Sell	12	0.00
R186 On 03/08/2017	Bond Future		Sell	12	0.00
R186 On 03/08/2017	Bond Future		Buy	12	0.00
R186 On 03/08/2017	Bond Future		Sell	14	0.00
R186 On 03/08/2017	Bond Future		Buy	14	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		Buy	15	0.00
R186 On 04/05/2017	Bond Future		Sell	15	0.00
R186 On 04/05/2017	Bond Future		Sell	23	0.00
R186 On 04/05/2017	Bond Future		Buy	23	0.00
R186 On 04/05/2017	Bond Future		Buy	23	0.00
R186 On 04/05/2017	Bond Future		Sell	23	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	26	0.00
R186 On 04/05/2017	Bond Future		Buy	26	0.00
R186 On 04/05/2017	Bond Future		Buy	26	0.00
R186 On 04/05/2017	Bond Future		Sell	26	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 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		Sell	35	0.00
R186 On 04/05/2017	Bond Future		Buy	35	0.00

R186 On 04/05/2017	Bond Future	Buy	50	0.00
R186 On 04/05/2017	Bond Future	Sell	50	0.00
R186 On 03/08/2017	Bond Future	Sell	80	0.00
R186 On 03/08/2017	Bond Future	Buy	80	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 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	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	129	0.00
R186 On 04/05/2017	Bond Future	Sell	129	0.00
R186 On 04/05/2017	Bond Future	Sell	129	0.00
R186 On 04/05/2017	Bond Future	Buy	129	0.00
R186 On 04/05/2017	Bond Future	Buy	130	0.00
R186 On 04/05/2017	Bond Future	Sell	130	0.00
R186 On 03/08/2017	Bond Future	Sell	133	0.00
R186 On 03/08/2017	Bond Future	Buy	133	0.00
R186 On 04/05/2017	Bond Future	Sell	137	0.00
R186 On 04/05/2017	Bond Future	Buy	137	0.00
R186 On 04/05/2017	Bond Future	Sell	250	0.00
R186 On 04/05/2017	Bond Future	Buy	250	0.00
R186 On 04/05/2017	Bond Future	Sell	250	0.00
R186 On 04/05/2017	Bond Future	Buy	250	0.00
R186 On 04/05/2017	Bond Future	Buy	250	0.00
R186 On 04/05/2017	Bond Future	Sell	250	0.00
R186 On 04/05/2017	Bond Future	Sell	280	0.00
R186 On 04/05/2017	Bond Future	Buy	280	0.00
R186 On 04/05/2017	Bond Future	Sell	280	0.00
R186 On 04/05/2017	Bond Future	Buy	280	0.00
R186 On 04/05/2017	Bond Future	Sell	422	0.00
R186 On 04/05/2017	Bond Future	Buy	422	0.00
R186 On 04/05/2017	Bond Future	Sell	422	0.00
R186 On 04/05/2017	Bond Future	Buy	422	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Buy	45	0.00
2037 On 04/05/2017	Bond Future	Sell	45	0.00

R2048 Bond Future

R248 On 04/05/2017	Bond Future	Buy	40	0.00
R248 On 04/05/2017	Bond Future	Sell	40	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Buy	355	0.00
R209 On 04/05/2017	Bond Future	Sell	355	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2017	Bond Future		Buy	355	0.00
R209 On 04/05/2017	Bond Future		Sell	355	0.00
R209 On 04/05/2017	Bond Future		Sell	2,500	0.00
R209 On 04/05/2017	Bond Future		Buy	2,500	0.00
Grand Total for Daily Detailed Turnover:				6,986	0.00