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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2017 **TO DATE : 27/06/2017**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index						
GOVI On 03/08/2017	GOVI			Buy	1	0.00
GOVI On 03/08/2017	GOVI			Sell	1	0.00
R186 Bond Future						
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	9	0.00
R186 On 03/08/2017	Bond Future			Sell	9	0.00
R186 On 03/08/2017	Bond Future			Buy	16	0.00
R186 On 03/08/2017	Bond Future			Sell	16	0.00
R186 On 03/08/2017	Bond Future			Buy	32	0.00
R186 On 03/08/2017	Bond Future			Sell	32	0.00
R186 On 03/08/2017	Bond Future			Buy	39	0.00
R186 On 03/08/2017	Bond Future			Sell	39	0.00

R186 On 03/08/2017	Bond Future	Buy	49	0.00
R186 On 03/08/2017	Bond Future	Sell	49	0.00
R186 On 03/08/2017	Bond Future	Buy	97	0.00
R186 On 03/08/2017	Bond Future	Sell	97	0.00
R186 On 03/08/2017	Bond Future	Sell	146	0.00
R186 On 03/08/2017	Bond Future	Buy	146	0.00
R186 On 03/08/2017	Bond Future	Buy	146	0.00
R186 On 03/08/2017	Bond Future	Sell	146	0.00
R186 On 03/08/2017	Bond Future	Sell	617	0.00
R186 On 03/08/2017	Bond Future	Buy	617	0.00
R186 On 03/08/2017	Bond Future	Buy	1,268	0.00
R186 On 03/08/2017	Bond Future	Sell	1,268	0.00
R186 On 03/08/2017	Bond Future	Buy	1,850	0.00
R186 On 03/08/2017	Bond Future	Sell	1,850	0.00
R186 On 03/08/2017	Bond Future	Buy	2,128	0.00
R186 On 03/08/2017	Bond Future	Sell	2,128	0.00
R2044 Bond Future				
2044 On 03/08/2017	Bond Future	Sell	500	0.00
2044 On 03/08/2017	Bond Future	Buy	500	0.00
Grand Total for Daily Detailed Turnover:			**6,899**	**0.00**