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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/07/2017

TO DATE : 03/07/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/08/2017	GOVI		Buy	2	0.00
GOVI On 03/08/2017	GOVI		Sell	2	0.00
GOVI On 03/08/2017	GOVI		Sell	2	0.00
GOVI On 03/08/2017	GOVI		Buy	2	0.00
GOVI On 03/08/2017	GOVI		Sell	10	0.00
GOVI On 03/08/2017	GOVI		Buy	10	0.00
New Inflation Linked Index					
IGOV On 03/08/2017	Index Future		Sell	17	0.00
IGOV On 03/08/2017	Index Future		Buy	17	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	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	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	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	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 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	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 03/08/2017	Bond Future	Sell	15	0.00
R186 On 03/08/2017	Bond Future	Buy	15	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	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 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 03/08/2017	Bond Future	Sell	32	0.00
R186 On 03/08/2017	Bond Future	Buy	32	0.00
R186 On 03/08/2017	Bond Future	Buy	57	0.00
R186 On 03/08/2017	Bond Future	Sell	57	0.00
R186 On 03/08/2017	Bond Future	Buy	57	0.00
R186 On 03/08/2017	Bond Future	Sell	57	0.00
R186 On 03/08/2017	Bond Future	Sell	57	0.00
R186 On 03/08/2017	Bond Future	Buy	57	0.00
R186 On 03/08/2017	Bond Future	Buy	86	0.00
R186 On 03/08/2017	Bond Future	Sell	86	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Buy	107	0.00
R186 On 03/08/2017	Bond Future	Sell	107	0.00
R186 On 03/08/2017	Bond Future	Sell	138	0.00
R186 On 03/08/2017	Bond Future	Buy	138	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	616	0.00
R186 On 03/08/2017	Bond Future	Sell	616	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Buy	719	0.00
R186 On 03/08/2017			Sell	719	0.00
R186 On 03/08/2017			Sell	719	0.00
R186 On 03/08/2017			Buy	719	0.00
R186 On 03/08/2017			Sell	905	0.00
R186 On 03/08/2017			Buy	905	0.00
R186 On 03/08/2017			Sell	1,178	0.00
R186 On 03/08/2017			Buy	1,178	0.00
R186 On 03/08/2017			Sell	1,178	0.00
R186 On 03/08/2017			Buy	1,178	0.00
R186 On 03/08/2017			Buy	2,037	0.00
R186 On 03/08/2017			Sell	2,037	0.00

R204 Bond Future

R204 On 03/08/2017			Buy	52	0.00
R204 On 03/08/2017			Sell	52	0.00
R204 On 03/08/2017			Buy	67	0.00
R204 On 03/08/2017			Sell	67	0.00
R204 On 03/08/2017			Buy	119	0.00
R204 On 03/08/2017			Sell	119	0.00
R204 On 03/08/2017			Buy	119	0.00
R204 On 03/08/2017			Sell	119	0.00
R204 On 03/08/2017			Sell	119	0.00
R204 On 03/08/2017			Buy	119	0.00

R208 Bond Futures

R208 On 03/08/2017			Buy	13	0.00
R208 On 03/08/2017			Sell	13	0.00
R208 On 03/08/2017			Buy	656	0.00
R208 On 03/08/2017			Sell	656	0.00
R208 On 03/08/2017			Buy	1,416	0.00
R208 On 03/08/2017			Sell	1,416	0.00
R208 On 03/08/2017			Buy	2,085	0.00
R208 On 03/08/2017			Sell	2,085	0.00

R213 Bond Future

R213 On 03/08/2017			Sell	11	0.00
R213 On 03/08/2017			Buy	11	0.00
R213 On 03/08/2017			Sell	26	0.00
R213 On 03/08/2017			Buy	26	0.00
R213 On 03/08/2017			Buy	37	0.00

R213 On 03/08/2017 Bond Future

Sell

37

0.00

Grand Total for Daily Detailed Turnover:

13,128

0.00