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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/12/2016

TO DATE : 14/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Inflation Linked Bond Index

ILBI On 02/02/2017	Index Future		Sell	2	0.00
ILBI On 02/02/2017	Index Future		Buy	2	0.00
ILBI On 02/02/2017	Index Future		Sell	2	0.00
ILBI On 02/02/2017	Index Future		Buy	2	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	12	0.00
R186 On 02/02/2017	Bond Future		Sell	12	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	26	0.00
R186 On 02/02/2017	Bond Future		Sell	26	0.00
R186 On 02/02/2017	Bond Future		Buy	30	0.00
R186 On 02/02/2017	Bond Future		Sell	30	0.00

R186 On 02/02/2017	Bond Future	Buy	33	0.00
R186 On 02/02/2017	Bond Future	Sell	33	0.00
R186 On 02/02/2017	Bond Future	Buy	40	0.00
R186 On 02/02/2017	Bond Future	Sell	40	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Buy	71	0.00
R186 On 02/02/2017	Bond Future	Sell	71	0.00
R186 On 02/02/2017	Bond Future	Buy	90	0.00
R186 On 02/02/2017	Bond Future	Sell	90	0.00
R186 On 02/02/2017	Bond Future	Buy	190	0.00
R186 On 02/02/2017	Bond Future	Sell	190	0.00
R186 On 02/02/2017	Bond Future	Buy	350	0.00
R186 On 02/02/2017	Bond Future	Sell	350	0.00
R186 On 02/02/2017	Bond Future	Sell	350	0.00
R186 On 02/02/2017	Bond Future	Buy	350	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Buy	153	0.00
R202 On 02/02/2017	Bond Future	Sell	153	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Buy	34	0.00
2030 On 02/02/2017	Bond Future	Sell	34	0.00
2030 On 02/02/2017	Bond Future	Buy	78	0.00
2030 On 02/02/2017	Bond Future	Sell	78	0.00
2030 On 02/02/2017	Bond Future	Buy	101	0.00
2030 On 02/02/2017	Bond Future	Sell	101	0.00
2030 On 02/02/2017	Bond Future	Buy	109	0.00
2030 On 02/02/2017	Bond Future	Sell	109	0.00
2030 On 02/02/2017	Bond Future	Buy	124	0.00
2030 On 02/02/2017	Bond Future	Sell	124	0.00
2030 On 02/02/2017	Bond Future	Buy	186	0.00
2030 On 02/02/2017	Bond Future	Sell	186	0.00
2030 On 02/02/2017	Bond Future	Buy	268	0.00
2030 On 02/02/2017	Bond Future	Sell	268	0.00
2030 On 02/02/2017	Bond Future	Buy	900	0.00
2030 On 02/02/2017	Bond Future	Sell	900	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Sell	5,870	0.00
R248 On 02/02/2017	Bond Future	Buy	5,870	0.00
R248 On 02/02/2017	Bond Future	Sell	5,870	0.00
R248 On 02/02/2017	Bond Future	Buy	5,870	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/02/2017	Bond Future		Sell	5,870	0.00
R248 On 02/02/2017	Bond Future		Buy	5,870	0.00
R208 Bond Futures					
R208 On 02/02/2017	Bond Future		Buy	277	0.00
R208 On 02/02/2017	Bond Future		Sell	277	0.00
R208 On 02/02/2017	Bond Future		Buy	313	0.00
R208 On 02/02/2017	Bond Future		Sell	313	0.00
R208 On 02/02/2017	Bond Future		Buy	407	0.00
R208 On 02/02/2017	Bond Future		Sell	407	0.00
R208 On 02/02/2017	Bond Future		Buy	410	0.00
R208 On 02/02/2017	Bond Future		Sell	410	0.00
R208 On 02/02/2017	Bond Future		Buy	461	0.00
R208 On 02/02/2017	Bond Future		Sell	461	0.00
R208 On 02/02/2017	Bond Future		Buy	554	0.00
R208 On 02/02/2017	Bond Future		Sell	554	0.00
R208 On 02/02/2017	Bond Future		Buy	604	0.00
R208 On 02/02/2017	Bond Future		Sell	604	0.00
R208 On 02/02/2017	Bond Future		Sell	626	0.00
R208 On 02/02/2017	Bond Future		Buy	626	0.00
R208 On 02/02/2017	Bond Future		Buy	820	0.00
R208 On 02/02/2017	Bond Future		Sell	820	0.00
R208 On 02/02/2017	Bond Future		Buy	1,000	0.00
R208 On 02/02/2017	Bond Future		Sell	1,000	0.00
R208 On 02/02/2017	Bond Future		Buy	1,472	0.00
R208 On 02/02/2017	Bond Future		Sell	1,472	0.00
R208 On 02/02/2017	Bond Future		Buy	2,000	0.00
R208 On 02/02/2017	Bond Future		Sell	2,000	0.00
R209 Bond Future					
R209 On 02/02/2017	Bond Future		Buy	20	0.00
R209 On 02/02/2017	Bond Future		Sell	20	0.00
Grand Total for Daily Detailed Turnover:				29,848	0.00