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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/01/2017

TO DATE : 18/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2038 Bond Future

2038 On 04/05/2017	Bond Future		Sell	26	0.00
2038 On 04/05/2017	Bond Future		Buy	26	0.00
2038 On 04/05/2017	Bond Future		Sell	26	0.00
2038 On 04/05/2017	Bond Future		Buy	26	0.00
2038 On 02/02/2017	Bond Future		Buy	779	0.00
2038 On 02/02/2017	Bond Future		Sell	779	0.00
2038 On 02/02/2017	Bond Future		Buy	779	0.00
2038 On 02/02/2017	Bond Future		Sell	779	0.00
2038 On 04/05/2017	Bond Future		Sell	779	0.00
2038 On 04/05/2017	Bond Future		Buy	779	0.00
2038 On 04/05/2017	Bond Future		Sell	779	0.00
2038 On 04/05/2017	Bond Future		Buy	779	0.00

I2046 Bond Future

2046 On 02/02/2017	Bond Future	Sell	170	0.00
2046 On 02/02/2017	Bond Future	Buy	170	0.00
2046 On 02/02/2017	Bond Future	Buy	1,000	0.00
2046 On 02/02/2017	Bond Future	Sell	1,000	0.00
2046 On 02/02/2017	Bond Future	Buy	1,000	0.00
2046 On 02/02/2017	Bond Future	Sell	1,000	0.00
2046 On 04/05/2017	Bond Future	Sell	1,000	0.00
2046 On 04/05/2017	Bond Future	Buy	1,000	0.00
2046 On 04/05/2017	Bond Future	Sell	1,000	0.00
2046 On 04/05/2017	Bond Future	Buy	1,000	0.00

I2050 Bond Future

2050 On 02/02/2017	Bond Future	Sell	107	0.00
2050 On 02/02/2017	Bond Future	Buy	107	0.00

New Inflation Linked Index

IGOV On 04/05/2017	Index Future	Sell	1	0.00
IGOV On 04/05/2017	Index Future	Buy	1	0.00
IGOV On 04/05/2017	Index Future	Sell	3	0.00
IGOV On 04/05/2017	Index Future	Buy	3	0.00
IGOV On 04/05/2017	Index Future	Sell	4	0.00
IGOV On 04/05/2017	Index Future	Buy	4	0.00
IGOV On 02/02/2017	Index Future	Buy	13	0.00
IGOV On 02/02/2017	Index Future	Sell	13	0.00
IGOV On 04/05/2017	Index Future	Sell	13	0.00
IGOV On 04/05/2017	Index Future	Buy	13	0.00
IGOV On 02/02/2017	Index Future	Buy	48	0.00
IGOV On 02/02/2017	Index Future	Sell	48	0.00
IGOV On 04/05/2017	Index Future	Sell	48	0.00
IGOV On 04/05/2017	Index Future	Buy	48	0.00
IGOV On 02/02/2017	Index Future	Buy	61	0.00
IGOV On 02/02/2017	Index Future	Sell	61	0.00
IGOV On 04/05/2017	Index Future	Buy	61	0.00
IGOV On 04/05/2017	Index Future	Sell	61	0.00

R186 Bond Future

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	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Buy	100	0.00
R202 On 02/02/2017	Bond Future	Sell	100	0.00
R202 On 02/02/2017	Bond Future	Buy	1,746	0.00
R202 On 02/02/2017	Bond Future	Sell	1,746	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 02/02/2017	Bond Future		Buy	1,746	0.00
R202 On 02/02/2017	Bond Future		Sell	1,746	0.00
R202 On 04/05/2017	Bond Future		Sell	1,746	0.00
R202 On 04/05/2017	Bond Future		Buy	1,746	0.00
R202 On 04/05/2017	Bond Future		Sell	1,746	0.00
R202 On 04/05/2017	Bond Future		Buy	1,746	0.00
R2023 Bond Future					
R023 On 02/02/2017	Bond Future		Buy	2,245	0.00
R023 On 02/02/2017	Bond Future		Sell	2,245	0.00
R023 On 02/02/2017	Bond Future		Buy	2,245	0.00
R023 On 02/02/2017	Bond Future		Sell	2,245	0.00
R023 On 04/05/2017	Bond Future		Buy	2,245	0.00
R023 On 04/05/2017	Bond Future		Sell	2,245	0.00
R023 On 04/05/2017	Bond Future		Sell	2,245	0.00
R023 On 04/05/2017	Bond Future		Buy	2,245	0.00
R203 Bond Future					
R203 On 02/02/2017	Bond Future		Buy	19	0.00
R203 On 02/02/2017	Bond Future		Sell	19	0.00
R203 On 02/02/2017	Bond Future		Sell	19	0.00
R203 On 02/02/2017	Bond Future		Buy	19	0.00
R203 On 04/05/2017	Bond Future		Sell	19	0.00
R203 On 04/05/2017	Bond Future		Buy	19	0.00
R203 On 04/05/2017	Bond Future		Buy	19	0.00
R203 On 04/05/2017	Bond Future		Sell	19	0.00
R203 On 02/02/2017	Bond Future		Sell	620	0.00
R203 On 02/02/2017	Bond Future		Buy	620	0.00
R203 On 02/02/2017	Bond Future		Buy	620	0.00
R203 On 02/02/2017	Bond Future		Sell	620	0.00
R203 On 04/05/2017	Bond Future		Sell	620	0.00
R203 On 04/05/2017	Bond Future		Buy	620	0.00
R203 On 04/05/2017	Bond Future		Sell	620	0.00
R203 On 04/05/2017	Bond Future		Buy	620	0.00
R204 Bond Future					
R204 On 02/02/2017	Bond Future		Sell	28	0.00
R204 On 02/02/2017	Bond Future		Buy	28	0.00
R204 On 02/02/2017	Bond Future		Sell	28	0.00
R204 On 02/02/2017	Bond Future		Buy	28	0.00
R204 On 04/05/2017	Bond Future		Sell	28	0.00

R204 On 04/05/2017	Bond Future	Buy	28	0.00
R204 On 04/05/2017	Bond Future	Buy	28	0.00
R204 On 04/05/2017	Bond Future	Sell	28	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Buy	70	0.00
R248 On 02/02/2017	Bond Future	Sell	70	0.00
R248 On 02/02/2017	Bond Future	Buy	120	0.00
R248 On 02/02/2017	Bond Future	Sell	120	0.00
R248 On 02/02/2017	Bond Future	Buy	150	0.00
R248 On 02/02/2017	Bond Future	Sell	150	0.00
R248 On 02/02/2017	Bond Future	Buy	200	0.00
R248 On 02/02/2017	Bond Future	Sell	200	0.00
R248 On 02/02/2017	Bond Future	Buy	480	0.00
R248 On 02/02/2017	Bond Future	Sell	480	0.00
R248 On 02/02/2017	Bond Future	Buy	560	0.00
R248 On 02/02/2017	Bond Future	Sell	560	0.00
R248 On 02/02/2017	Bond Future	Buy	670	0.00
R248 On 02/02/2017	Bond Future	Sell	670	0.00
R248 On 02/02/2017	Bond Future	Buy	860	0.00
R248 On 02/02/2017	Bond Future	Sell	860	0.00
R248 On 02/02/2017	Bond Future	Buy	3,930	0.00
R248 On 02/02/2017	Bond Future	Sell	3,930	0.00
R248 On 02/02/2017	Bond Future	Buy	7,040	0.00
R248 On 02/02/2017	Bond Future	Sell	7,040	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future	Sell	9	0.00
R207 On 02/02/2017	Bond Future	Buy	9	0.00
R207 On 02/02/2017	Bond Future	Sell	10	0.00
R207 On 02/02/2017	Bond Future	Buy	10	0.00
R207 On 02/02/2017	Bond Future	Sell	19	0.00
R207 On 02/02/2017	Bond Future	Buy	19	0.00
R207 On 02/02/2017	Bond Future	Sell	19	0.00
R207 On 02/02/2017	Bond Future	Buy	19	0.00
R207 On 02/02/2017	Bond Future	Buy	19	0.00
R207 On 02/02/2017	Bond Future	Sell	19	0.00
R207 On 02/02/2017	Bond Future	Sell	21	0.00
R207 On 02/02/2017	Bond Future	Buy	21	0.00
R207 On 02/02/2017	Bond Future	Sell	21	0.00
R207 On 02/02/2017	Bond Future	Buy	21	0.00
R207 On 04/05/2017	Bond Future	Buy	21	0.00
R207 On 04/05/2017	Bond Future	Sell	21	0.00
R207 On 04/05/2017	Bond Future	Buy	21	0.00
R207 On 04/05/2017	Bond Future	Sell	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 02/02/2017			Buy	24	0.00
R208 On 02/02/2017			Sell	24	0.00
R208 On 02/02/2017			Sell	44	0.00
R208 On 02/02/2017			Buy	44	0.00
R208 On 02/02/2017			Sell	46	0.00
R208 On 02/02/2017			Buy	46	0.00
R208 On 02/02/2017			Buy	66	0.00
R208 On 02/02/2017			Sell	66	0.00
R208 On 02/02/2017			Buy	90	0.00
R208 On 02/02/2017			Sell	90	0.00
R208 On 02/02/2017			Buy	90	0.00
R208 On 02/02/2017			Sell	90	0.00
R209 Bond Future					
R209 On 02/02/2017			Sell	256	0.00
R209 On 02/02/2017			Buy	256	0.00
R209 On 02/02/2017			Sell	256	0.00
R209 On 02/02/2017			Buy	256	0.00
R210 Bond Future					
R210 On 02/02/2017			Buy	14	0.00
R210 On 02/02/2017			Sell	14	0.00
R212 Bond Future					
R212 On 02/02/2017			Sell	122	0.00
R212 On 02/02/2017			Buy	122	0.00
Grand Total for Daily Detailed Turnover:				41,727	0.00