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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/04/2017

TO DATE : 06/04/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 03/08/2017			Sell	89	0.00
2033 On 03/08/2017			Buy	89	0.00
2033 On 03/08/2017			Sell	267	0.00
2033 On 03/08/2017			Buy	267	0.00
2033 On 03/08/2017			Buy	356	0.00
2033 On 03/08/2017			Sell	356	0.00
I2038 Bond Future					
2038 On 03/08/2017			Sell	37	0.00
2038 On 03/08/2017			Buy	37	0.00
2038 On 03/08/2017			Sell	164	0.00
2038 On 03/08/2017			Buy	164	0.00
2038 On 03/08/2017			Buy	201	0.00
2038 On 03/08/2017			Sell	201	0.00

I2046 Bond Future

2046 On 03/08/2017	Bond Future	Sell	142	0.00
2046 On 03/08/2017	Bond Future	Buy	142	0.00
2046 On 03/08/2017	Bond Future	Sell	495	0.00
2046 On 03/08/2017	Bond Future	Buy	495	0.00
2046 On 03/08/2017	Bond Future	Buy	637	0.00
2046 On 03/08/2017	Bond Future	Sell	637	0.00

I2050 Bond Future

2050 On 03/08/2017	Bond Future	Sell	66	0.00
2050 On 03/08/2017	Bond Future	Buy	66	0.00
2050 On 03/08/2017	Bond Future	Sell	236	0.00
2050 On 03/08/2017	Bond Future	Buy	236	0.00
2050 On 03/08/2017	Bond Future	Buy	302	0.00
2050 On 03/08/2017	Bond Future	Sell	302	0.00

New Inflation Linked Index

IGOV On 03/08/2017	Index Future	Buy	2	0.00
IGOV On 03/08/2017	Index Future	Sell	2	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future	Buy	1	0.00
R186 On 02/11/2017	Bond Future	Sell	1	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	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	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	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	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	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	18	0.00
R186 On 04/05/2017	Bond Future		Sell	18	0.00
R186 On 04/05/2017	Bond Future		Buy	19	0.00
R186 On 04/05/2017	Bond Future		Sell	19	0.00
R186 On 04/05/2017	Bond Future		Buy	19	0.00
R186 On 04/05/2017	Bond Future		Sell	19	0.00
R186 On 04/05/2017	Bond Future		Buy	19	0.00
R186 On 04/05/2017	Bond Future		Sell	19	0.00
R186 On 04/05/2017	Bond Future		Buy	19	0.00
R186 On 04/05/2017	Bond Future		Sell	19	0.00
R186 On 04/05/2017	Bond Future		Buy	20	0.00
R186 On 04/05/2017	Bond Future		Sell	20	0.00
R186 On 04/05/2017	Bond Future		Buy	21	0.00
R186 On 04/05/2017	Bond Future		Sell	21	0.00
R186 On 04/05/2017	Bond Future		Buy	21	0.00
R186 On 04/05/2017	Bond Future		Sell	21	0.00
R186 On 04/05/2017	Bond Future		Buy	22	0.00
R186 On 04/05/2017	Bond Future		Sell	22	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		Buy	23	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		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		Buy	23	0.00
R186 On 04/05/2017	Bond Future		Sell	23	0.00
R186 On 04/05/2017	Bond Future		Buy	24	0.00
R186 On 04/05/2017	Bond Future		Sell	24	0.00
R186 On 04/05/2017	Bond Future		Buy	24	0.00
R186 On 04/05/2017	Bond Future		Sell	24	0.00
R186 On 04/05/2017	Bond Future		Buy	24	0.00
R186 On 04/05/2017	Bond Future		Sell	24	0.00
R186 On 04/05/2017	Bond Future		Buy	25	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	25	0.00
R186 On 04/05/2017	Bond Future		Buy	25	0.00
R186 On 04/05/2017	Bond Future		Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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		Buy	36	0.00
R186 On 04/05/2017	Bond Future		Sell	36	0.00
R186 On 04/05/2017	Bond Future		Buy	36	0.00
R186 On 04/05/2017	Bond Future		Sell	36	0.00
R186 On 04/05/2017	Bond Future		Buy	37	0.00
R186 On 04/05/2017	Bond Future		Sell	37	0.00
R186 On 04/05/2017	Bond Future		Buy	39	0.00
R186 On 04/05/2017	Bond Future		Sell	39	0.00
R186 On 04/05/2017	Bond Future		Buy	40	0.00
R186 On 04/05/2017	Bond Future		Sell	40	0.00
R186 On 04/05/2017	Bond Future		Sell	42	0.00
R186 On 04/05/2017	Bond Future		Buy	42	0.00
R186 On 04/05/2017	Bond Future		Buy	46	0.00
R186 On 04/05/2017	Bond Future		Sell	46	0.00
R186 On 04/05/2017	Bond Future		Buy	47	0.00
R186 On 04/05/2017	Bond Future		Sell	47	0.00
R186 On 04/05/2017	Bond Future		Buy	47	0.00
R186 On 04/05/2017	Bond Future		Sell	47	0.00
R186 On 04/05/2017	Bond Future		Buy	48	0.00
R186 On 04/05/2017	Bond Future		Sell	48	0.00
R186 On 04/05/2017	Bond Future		Buy	49	0.00
R186 On 04/05/2017	Bond Future		Sell	49	0.00
R186 On 04/05/2017	Bond Future		Buy	51	0.00
R186 On 04/05/2017	Bond Future		Sell	51	0.00
R186 On 04/05/2017	Bond Future		Buy	51	0.00
R186 On 04/05/2017	Bond Future		Sell	51	0.00
R186 On 04/05/2017	Bond Future		Buy	52	0.00
R186 On 04/05/2017	Bond Future		Sell	52	0.00
R186 On 04/05/2017	Bond Future		Buy	55	0.00
R186 On 04/05/2017	Bond Future		Sell	55	0.00
R186 On 04/05/2017	Bond Future		Buy	57	0.00
R186 On 04/05/2017	Bond Future		Sell	57	0.00
R186 On 04/05/2017	Bond Future		Buy	57	0.00
R186 On 04/05/2017	Bond Future		Sell	57	0.00
R186 On 04/05/2017	Bond Future		Buy	57	0.00
R186 On 04/05/2017	Bond Future		Sell	57	0.00
R186 On 04/05/2017	Bond Future		Sell	59	0.00
R186 On 04/05/2017	Bond Future		Buy	59	0.00

R186 On 04/05/2017	Bond Future	Sell	59	0.00
R186 On 04/05/2017	Bond Future	Buy	59	0.00
R186 On 04/05/2017	Bond Future	Buy	59	0.00
R186 On 04/05/2017	Bond Future	Sell	59	0.00
R186 On 04/05/2017	Bond Future	Buy	59	0.00
R186 On 04/05/2017	Bond Future	Sell	59	0.00
R186 On 04/05/2017	Bond Future	Buy	59	0.00
R186 On 04/05/2017	Bond Future	Sell	59	0.00
R186 On 04/05/2017	Bond Future	Buy	61	0.00
R186 On 04/05/2017	Bond Future	Sell	61	0.00
R186 On 04/05/2017	Bond Future	Buy	62	0.00
R186 On 04/05/2017	Bond Future	Sell	62	0.00
R186 On 04/05/2017	Bond Future	Buy	63	0.00
R186 On 04/05/2017	Bond Future	Sell	63	0.00
R186 On 04/05/2017	Bond Future	Buy	63	0.00
R186 On 04/05/2017	Bond Future	Sell	63	0.00
R186 On 04/05/2017	Bond Future	Buy	65	0.00
R186 On 04/05/2017	Bond Future	Sell	65	0.00
R186 On 04/05/2017	Bond Future	Buy	68	0.00
R186 On 04/05/2017	Bond Future	Sell	68	0.00
R186 On 04/05/2017	Bond Future	Buy	69	0.00
R186 On 04/05/2017	Bond Future	Sell	69	0.00
R186 On 04/05/2017	Bond Future	Sell	76	0.00
R186 On 04/05/2017	Bond Future	Buy	76	0.00
R186 On 04/05/2017	Bond Future	Buy	76	0.00
R186 On 04/05/2017	Bond Future	Sell	76	0.00
R186 On 04/05/2017	Bond Future	Buy	87	0.00
R186 On 04/05/2017	Bond Future	Sell	87	0.00
R186 On 04/05/2017	Bond Future	Buy	90	0.00
R186 On 04/05/2017	Bond Future	Sell	90	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	Buy	123	0.00
R186 On 04/05/2017	Bond Future	Sell	123	0.00
R186 On 04/05/2017	Bond Future	Buy	126	0.00
R186 On 04/05/2017	Bond Future	Sell	126	0.00
R186 On 04/05/2017	Bond Future	Buy	126	0.00
R186 On 04/05/2017	Bond Future	Sell	126	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 04/05/2017	Bond Future	Sell	135	0.00
R186 On 04/05/2017	Bond Future	Buy	135	0.00
R186 On 04/05/2017	Bond Future	Sell	135	0.00
R186 On 04/05/2017	Bond Future	Buy	135	0.00
R186 On 04/05/2017	Bond Future	Buy	144	0.00
R186 On 04/05/2017	Bond Future	Sell	144	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Sell	157	0.00
R186 On 04/05/2017	Bond Future		Buy	157	0.00
R186 On 04/05/2017	Bond Future		Buy	166	0.00
R186 On 04/05/2017	Bond Future		Sell	166	0.00
R186 On 04/05/2017	Bond Future		Buy	170	0.00
R186 On 04/05/2017	Bond Future		Sell	170	0.00
R186 On 04/05/2017	Bond Future		Buy	177	0.00
R186 On 04/05/2017	Bond Future		Sell	177	0.00
R186 On 04/05/2017	Bond Future		Buy	182	0.00
R186 On 04/05/2017	Bond Future		Sell	182	0.00
R186 On 04/05/2017	Bond Future		Buy	192	0.00
R186 On 04/05/2017	Bond Future		Sell	192	0.00
R186 On 04/05/2017	Bond Future		Buy	198	0.00
R186 On 04/05/2017	Bond Future		Sell	198	0.00
R186 On 04/05/2017	Bond Future		Sell	200	0.00
R186 On 04/05/2017	Bond Future		Buy	200	0.00
R186 On 04/05/2017	Bond Future		Sell	245	0.00
R186 On 04/05/2017	Bond Future		Buy	245	0.00
R186 On 04/05/2017	Bond Future		Sell	400	0.00
R186 On 04/05/2017	Bond Future		Buy	400	0.00
R186 On 04/05/2017	Bond Future		Buy	430	0.00
R186 On 04/05/2017	Bond Future		Sell	430	0.00
R186 On 04/05/2017	Bond Future		Buy	639	0.00
R186 On 04/05/2017	Bond Future		Sell	639	0.00
R186 On 04/05/2017	Bond Future		Buy	656	0.00
R186 On 04/05/2017	Bond Future		Sell	656	0.00
R186 On 04/05/2017	Bond Future		Sell	713	0.00
R186 On 04/05/2017	Bond Future		Buy	713	0.00
R186 On 04/05/2017	Bond Future		Buy	896	0.00
R186 On 04/05/2017	Bond Future		Sell	896	0.00
R186 On 04/05/2017	Bond Future		Buy	913	0.00
R186 On 04/05/2017	Bond Future		Sell	913	0.00
R186 On 04/05/2017	Bond Future		Buy	967	0.00
R186 On 04/05/2017	Bond Future		Sell	967	0.00
R186 On 04/05/2017	Bond Future		Buy	1,308	0.00
R186 On 04/05/2017	Bond Future		Sell	1,308	0.00
R186 On 04/05/2017	Bond Future		Buy	1,500	0.00
R186 On 04/05/2017	Bond Future		Sell	1,500	0.00
R186 On 04/05/2017	Bond Future		Buy	1,500	0.00
R186 On 04/05/2017	Bond Future		Sell	1,500	0.00
R186 On 04/05/2017	Bond Future		Buy	5,200	0.00
R186 On 04/05/2017	Bond Future		Sell	5,200	0.00

R186 On 04/05/2017	Bond Future	Buy	5,445	0.00
R186 On 04/05/2017	Bond Future	Sell	5,445	0.00
R202 Bond Future				
R202 On 04/05/2017	Bond Future	Buy	28	0.00
R202 On 04/05/2017	Bond Future	Sell	28	0.00
R202 On 04/05/2017	Bond Future	Buy	131	0.00
R202 On 04/05/2017	Bond Future	Sell	131	0.00
R2030 Bond Future				
2030 On 04/05/2017	Bond Future	Buy	1	0.00
2030 On 04/05/2017	Bond Future	Sell	1	0.00
2030 On 04/05/2017	Bond Future	Buy	1	0.00
2030 On 04/05/2017	Bond Future	Sell	1	0.00
R2048 Bond Future				
R248 On 04/05/2017	Bond Future	Sell	260	0.00
R248 On 04/05/2017	Bond Future	Buy	260	0.00
R248 On 04/05/2017	Bond Future	Buy	260	0.00
R248 On 04/05/2017	Bond Future	Sell	260	0.00
R209 Bond Future				
R209 On 04/05/2017	Bond Future	Sell	700	0.00
R209 On 04/05/2017	Bond Future	Buy	700	0.00
R209 On 04/05/2017	Bond Future	Buy	700	0.00
R209 On 04/05/2017	Bond Future	Sell	700	0.00
R213 Bond Future				
R213 On 04/05/2017	Bond Future	Sell	370	0.00
R213 On 04/05/2017	Bond Future	Buy	370	0.00
R213 On 04/05/2017	Bond Future	Buy	370	0.00
R213 On 04/05/2017	Bond Future	Sell	370	0.00
R214 Bond Future				
R214 On 04/05/2017	Bond Future	Buy	1	0.00
R214 On 04/05/2017	Bond Future	Sell	1	0.00
R214 On 04/05/2017	Bond Future	Sell	1	0.00
R214 On 04/05/2017	Bond Future	Buy	1	0.00
Grand Total for Daily Detailed Turnover:			33,198	0.00