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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/05/2017

TO DATE : 15/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/08/2017	GOVI		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Buy	1	0.00

I2025 Bond Future

2025 On 03/08/2017	Bond Future		Buy	37	0.00
2025 On 03/08/2017	Bond Future		Sell	37	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

IGOV On 03/08/2017	Index Future	Sell	59	0.00
IGOV On 03/08/2017	Index Future	Buy	59	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Buy	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	23	0.00
R186 On 03/08/2017	Bond Future	Sell	23	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	56	0.00
R186 On 03/08/2017	Bond Future	Sell	56	0.00
R186 On 03/08/2017	Bond Future	Buy	70	0.00
R186 On 03/08/2017	Bond Future	Sell	70	0.00
R186 On 03/08/2017	Bond Future	Buy	168	0.00
R186 On 03/08/2017	Bond Future	Sell	168	0.00
R186 On 03/08/2017	Bond Future	Buy	200	0.00
R186 On 03/08/2017	Bond Future	Sell	200	0.00
R186 On 03/08/2017	Bond Future	Buy	210	0.00
R186 On 03/08/2017	Bond Future	Sell	210	0.00
R186 On 03/08/2017	Bond Future	Buy	227	0.00
R186 On 03/08/2017	Bond Future	Sell	227	0.00
R186 On 03/08/2017	Bond Future	Buy	242	0.00
R186 On 03/08/2017	Bond Future	Sell	242	0.00
R186 On 03/08/2017	Bond Future	Buy	250	0.00
R186 On 03/08/2017	Bond Future	Sell	250	0.00
R186 On 03/08/2017	Bond Future	Buy	250	0.00
R186 On 03/08/2017	Bond Future	Sell	250	0.00
R186 On 03/08/2017	Bond Future	Buy	290	0.00
R186 On 03/08/2017	Bond Future	Sell	290	0.00
R186 On 03/08/2017	Bond Future	Buy	300	0.00
R186 On 03/08/2017	Bond Future	Sell	300	0.00
R186 On 03/08/2017	Bond Future	Buy	390	0.00
R186 On 03/08/2017	Bond Future	Sell	390	0.00
R186 On 03/08/2017	Bond Future	Sell	415	0.00
R186 On 03/08/2017	Bond Future	Buy	415	0.00
R186 On 03/08/2017	Bond Future	Buy	665	0.00
R186 On 03/08/2017	Bond Future	Sell	665	0.00
R186 On 03/08/2017	Bond Future	Buy	1,000	0.00
R186 On 03/08/2017	Bond Future	Sell	1,000	0.00
R186 On 03/08/2017	Bond Future	Buy	1,000	0.00
R186 On 03/08/2017	Bond Future	Sell	1,000	0.00
R186 On 03/08/2017	Bond Future	Buy	1,250	0.00
R186 On 03/08/2017	Bond Future	Sell	1,250	0.00
R186 On 03/08/2017	Bond Future	Buy	2,000	0.00
R186 On 03/08/2017	Bond Future	Sell	2,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Sell	2,000	0.00
R186 On 03/08/2017	Bond Future		Buy	2,000	0.00
R186 On 03/08/2017	Bond Future		Buy	2,000	0.00
R186 On 03/08/2017	Bond Future		Sell	2,000	0.00
R186 On 03/08/2017	Bond Future		Buy	2,000	0.00
R186 On 03/08/2017	Bond Future		Sell	2,000	0.00
R186 On 03/08/2017	Bond Future		Sell	5,000	0.00
R186 On 03/08/2017	Bond Future		Buy	5,000	0.00
R2030 Bond Future					
2030 On 03/08/2017	Bond Future		Sell	71	0.00
2030 On 03/08/2017	Bond Future		Buy	71	0.00
2030 On 03/08/2017	Bond Future		Sell	180	0.00
2030 On 03/08/2017	Bond Future		Buy	180	0.00
2030 On 03/08/2017	Bond Future		Sell	189	0.00
2030 On 03/08/2017	Bond Future		Buy	189	0.00
2030 On 03/08/2017	Bond Future		Buy	440	0.00
2030 On 03/08/2017	Bond Future		Sell	440	0.00
R2032 Bond Future					
2032 On 03/08/2017	Bond Future		Sell	80	0.00
2032 On 03/08/2017	Bond Future		Buy	80	0.00
2032 On 03/08/2017	Bond Future		Sell	120	0.00
2032 On 03/08/2017	Bond Future		Buy	120	0.00
2032 On 03/08/2017	Bond Future		Buy	200	0.00
2032 On 03/08/2017	Bond Future		Sell	200	0.00
R2048 Bond Future					
R248 On 03/08/2017	Bond Future		Sell	80	0.00
R248 On 03/08/2017	Bond Future		Buy	80	0.00
R248 On 03/08/2017	Bond Future		Sell	270	0.00
R248 On 03/08/2017	Bond Future		Buy	270	0.00
R248 On 03/08/2017	Bond Future		Buy	350	0.00
R248 On 03/08/2017	Bond Future		Sell	350	0.00
R248 On 03/08/2017	Bond Future		Buy	640	0.00
R248 On 03/08/2017	Bond Future		Sell	640	0.00
R248 On 03/08/2017	Bond Future		Buy	640	0.00
R248 On 03/08/2017	Bond Future		Sell	640	0.00
R208 Bond Futures					
R208 On 03/08/2017	Bond Future		Buy	35	0.00

R208 On 03/08/2017	Bond Future	Sell	35	0.00
R209 Bond Future				
R209 On 03/08/2017	Bond Future	Sell	66	0.00
R209 On 03/08/2017	Bond Future	Buy	66	0.00
R212 Bond Future				
R212 On 03/08/2017	Bond Future	Buy	46	0.00
R212 On 03/08/2017	Bond Future	Sell	46	0.00
Grand Total for Daily Detailed Turnover:			23,556	0.00