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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/05/2017

TO DATE : 16/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Jibar Tradeable Future

JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	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 03/08/2017	Bond Future		Sell	1	0.00
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	1	0.00

R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	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	3	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	12	0.00
R186 On 03/08/2017	Bond Future	Buy	12	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	22	0.00
R186 On 03/08/2017	Bond Future	Buy	22	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	36	0.00
R186 On 03/08/2017	Bond Future	Buy	36	0.00
R186 On 03/08/2017	Bond Future	Sell	50	0.00
R186 On 03/08/2017	Bond Future	Buy	50	0.00
R186 On 03/08/2017	Bond Future	Buy	50	0.00
R186 On 03/08/2017	Bond Future	Sell	50	0.00
R186 On 03/08/2017	Bond Future	Sell	92	0.00
R186 On 03/08/2017	Bond Future	Buy	92	0.00
R186 On 03/08/2017	Bond Future	Buy	163	0.00
R186 On 03/08/2017	Bond Future	Sell	163	0.00
R186 On 03/08/2017	Bond Future	Sell	170	0.00
R186 On 03/08/2017	Bond Future	Buy	170	0.00
R186 On 03/08/2017	Bond Future	Sell	190	0.00
R186 On 03/08/2017	Bond Future	Buy	190	0.00
R186 On 03/08/2017	Bond Future	Sell	262	0.00
R186 On 03/08/2017	Bond Future	Buy	262	0.00
R186 On 03/08/2017	Bond Future	Sell	620	0.00
R186 On 03/08/2017	Bond Future	Buy	620	0.00
R186 On 03/08/2017	Bond Future	Sell	963	0.00
R186 On 03/08/2017	Bond Future	Buy	963	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future	Sell	28	0.00
2030 On 03/08/2017	Bond Future	Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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2030 On 03/08/2017	Bond Future		Sell	32	0.00
2030 On 03/08/2017	Bond Future		Buy	32	0.00
2030 On 03/08/2017	Bond Future		Sell	37	0.00
2030 On 03/08/2017	Bond Future		Buy	37	0.00
2030 On 03/08/2017	Bond Future		Sell	97	0.00
2030 On 03/08/2017	Bond Future		Buy	97	0.00
2030 On 03/08/2017	Bond Future		Sell	115	0.00
2030 On 03/08/2017	Bond Future		Buy	115	0.00
2030 On 03/08/2017	Bond Future		Sell	132	0.00
2030 On 03/08/2017	Bond Future		Buy	132	0.00
2030 On 03/08/2017	Bond Future		Sell	156	0.00
2030 On 03/08/2017	Bond Future		Buy	156	0.00
2030 On 03/08/2017	Bond Future		Sell	500	0.00
2030 On 03/08/2017	Bond Future		Buy	500	0.00

R2032 Bond Future

2032 On 03/08/2017	Bond Future		Sell	7	0.00
2032 On 03/08/2017	Bond Future		Buy	7	0.00
2032 On 03/08/2017	Bond Future		Sell	11	0.00
2032 On 03/08/2017	Bond Future		Buy	11	0.00
2032 On 03/08/2017	Bond Future		Sell	14	0.00
2032 On 03/08/2017	Bond Future		Buy	14	0.00
2032 On 03/08/2017	Bond Future		Sell	16	0.00
2032 On 03/08/2017	Bond Future		Buy	16	0.00
2032 On 03/08/2017	Bond Future		Sell	21	0.00
2032 On 03/08/2017	Bond Future		Buy	21	0.00
2032 On 03/08/2017	Bond Future		Sell	23	0.00
2032 On 03/08/2017	Bond Future		Buy	23	0.00
2032 On 03/08/2017	Bond Future		Sell	24	0.00
2032 On 03/08/2017	Bond Future		Buy	24	0.00
2032 On 03/08/2017	Bond Future		Sell	39	0.00
2032 On 03/08/2017	Bond Future		Buy	39	0.00
2032 On 03/08/2017	Bond Future		Sell	60	0.00
2032 On 03/08/2017	Bond Future		Buy	60	0.00
2032 On 03/08/2017	Bond Future		Sell	63	0.00
2032 On 03/08/2017	Bond Future		Buy	63	0.00
2032 On 03/08/2017	Bond Future		Sell	335	0.00
2032 On 03/08/2017	Bond Future		Buy	335	0.00
2032 On 03/08/2017	Bond Future		Sell	487	0.00
2032 On 03/08/2017	Bond Future		Buy	487	0.00
2032 On 03/08/2017	Bond Future		Buy	1,100	0.00
2032 On 03/08/2017	Bond Future		Sell	1,100	0.00

Grand Total for Daily Detailed Turnover:

8,012

0.00