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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/07/2017

TO DATE : 19/07/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 02/11/2017	Bond Future		Sell	300	0.00
2029 On 02/11/2017	Bond Future		Buy	300	0.00
2029 On 02/11/2017	Bond Future		Sell	1,070	0.00
2029 On 02/11/2017	Bond Future		Buy	1,070	0.00
2029 On 02/11/2017	Bond Future		Sell	1,370	0.00
2029 On 02/11/2017	Bond Future		Buy	1,370	0.00
I2038 Bond Future					
2038 On 03/08/2017	Bond Future		Buy	54	0.00
2038 On 03/08/2017	Bond Future		Sell	54	0.00
2038 On 03/08/2017	Bond Future		Sell	54	0.00
2038 On 03/08/2017	Bond Future		Buy	54	0.00
New Inflation Linked Index					

IGOV On 03/08/2017	Index Future	Sell	36	0.00
IGOV On 03/08/2017	Index Future	Buy	36	0.00
IGOV On 03/08/2017	Index Future	Sell	111	0.00
IGOV On 03/08/2017	Index Future	Buy	111	0.00
IGOV On 03/08/2017	Index Future	Sell	147	0.00
IGOV On 03/08/2017	Index Future	Buy	147	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	11	0.00
R186 On 02/11/2017	Bond Future	Buy	11	0.00
R186 On 02/11/2017	Bond Future	Sell	14	0.00
R186 On 02/11/2017	Bond Future	Buy	14	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	25	0.00
R186 On 02/11/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 02/11/2017	Bond Future	Sell	33	0.00
R186 On 02/11/2017	Bond Future	Buy	33	0.00
R186 On 02/11/2017	Bond Future	Sell	37	0.00
R186 On 02/11/2017	Bond Future	Buy	37	0.00
R186 On 02/11/2017	Bond Future	Sell	44	0.00
R186 On 02/11/2017	Bond Future	Buy	44	0.00
R186 On 02/11/2017	Bond Future	Sell	65	0.00
R186 On 02/11/2017	Bond Future	Buy	65	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 02/11/2017	Bond Future	Sell	100	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Sell	120	0.00
R186 On 02/11/2017	Bond Future	Buy	120	0.00
R186 On 02/11/2017	Bond Future	Sell	170	0.00
R186 On 02/11/2017	Bond Future	Buy	170	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	253	0.00
R186 On 03/08/2017	Bond Future	Sell	253	0.00
R186 On 02/11/2017	Bond Future	Sell	649	0.00
R186 On 02/11/2017	Bond Future	Buy	649	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 Bond Future					
R197 On 03/08/2017	Bond Future		Buy	1,400	0.00
R197 On 03/08/2017	Bond Future		Sell	1,400	0.00
R197 On 03/08/2017	Bond Future		Sell	1,400	0.00
R197 On 03/08/2017	Bond Future		Buy	1,400	0.00
R197 On 02/11/2017	Bond Future		Buy	1,400	0.00
R197 On 02/11/2017	Bond Future		Sell	1,400	0.00
R197 On 02/11/2017	Bond Future		Buy	1,400	0.00
R197 On 02/11/2017	Bond Future		Sell	1,400	0.00
R202 Bond Future					
R202 On 03/08/2017	Bond Future		Buy	20	0.00
R202 On 03/08/2017	Bond Future		Sell	20	0.00
R202 On 02/11/2017	Bond Future		Sell	373	0.00
R202 On 02/11/2017	Bond Future		Buy	373	0.00
R2032 Bond Future					
2032 On 03/08/2017	Bond Future		Sell	200	0.00
2032 On 03/08/2017	Bond Future		Buy	200	0.00
R2037 Bond Future					
2037 On 03/08/2017	Bond Future		Sell	22	0.00
2037 On 03/08/2017	Bond Future		Buy	22	0.00
2037 On 03/08/2017	Bond Future		Sell	22	0.00
2037 On 03/08/2017	Bond Future		Buy	22	0.00
R2040 Bond Future					
2040 On 03/08/2017	Bond Future		Buy	150	0.00
2040 On 03/08/2017	Bond Future		Sell	150	0.00
R208 Bond Futures					
R208 On 03/08/2017	Bond Future		Buy	60	0.00
R208 On 03/08/2017	Bond Future		Sell	60	0.00
R208 On 03/08/2017	Bond Future		Sell	450	0.00
R208 On 03/08/2017	Bond Future		Buy	450	0.00
R210 Bond Future					
R210 On 02/11/2017	Bond Future		Sell	128	0.00
R210 On 02/11/2017	Bond Future		Buy	128	0.00
R210 On 02/11/2017	Bond Future		Sell	571	0.00

R210 On 02/11/2017	Bond Future	Buy	571	0.00
R210 On 02/11/2017	Bond Future	Buy	699	0.00
R210 On 02/11/2017	Bond Future	Sell	699	0.00

R212 Bond Future

R212 On 03/08/2017	Bond Future	Buy	1,600	0.00
R212 On 03/08/2017	Bond Future	Sell	1,600	0.00
R212 On 03/08/2017	Bond Future	Sell	1,600	0.00
R212 On 03/08/2017	Bond Future	Buy	1,600	0.00
R212 On 02/11/2017	Bond Future	Buy	1,600	0.00
R212 On 02/11/2017	Bond Future	Sell	1,600	0.00
R212 On 02/11/2017	Bond Future	Buy	1,600	0.00
R212 On 02/11/2017	Bond Future	Sell	1,600	0.00

Grand Total for Daily Detailed Turnover: 19,771 0.00