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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/01/2017

TO DATE : 05/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 02/02/2017	Index Future		Sell	1	0.00
IGOV On 02/02/2017	Index Future		Buy	1	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	1	0.00
R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Buy	1	0.00
R186 On 02/02/2017	Bond Future		Buy	3	0.00
R186 On 02/02/2017	Bond Future		Sell	3	0.00
R186 On 02/02/2017	Bond Future		Buy	5	0.00
R186 On 02/02/2017	Bond Future		Sell	5	0.00
R186 On 02/02/2017	Bond Future		Buy	5	0.00
R186 On 02/02/2017	Bond Future		Sell	5	0.00

R186 On 02/02/2017	Bond Future	Buy	5	0.00
R186 On 02/02/2017	Bond Future	Sell	5	0.00
R186 On 02/02/2017	Bond Future	Buy	7	0.00
R186 On 02/02/2017	Bond Future	Sell	7	0.00
R186 On 02/02/2017	Bond Future	Buy	10	0.00
R186 On 02/02/2017	Bond Future	Sell	10	0.00
R186 On 02/02/2017	Bond Future	Buy	10	0.00
R186 On 02/02/2017	Bond Future	Sell	10	0.00
R186 On 02/02/2017	Bond Future	Buy	12	0.00
R186 On 02/02/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Buy	13	0.00
R186 On 02/02/2017	Bond Future	Sell	13	0.00
R186 On 02/02/2017	Bond Future	Buy	13	0.00
R186 On 02/02/2017	Bond Future	Sell	13	0.00
R186 On 02/02/2017	Bond Future	Buy	19	0.00
R186 On 02/02/2017	Bond Future	Sell	19	0.00
R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
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	Buy	27	0.00
R186 On 02/02/2017	Bond Future	Sell	27	0.00
R186 On 02/02/2017	Bond Future	Buy	30	0.00
R186 On 02/02/2017	Bond Future	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	30	0.00
R186 On 02/02/2017	Bond Future	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	30	0.00
R186 On 02/02/2017	Bond Future	Sell	30	0.00
R186 On 02/02/2017	Bond Future	Buy	32	0.00
R186 On 02/02/2017	Bond Future	Sell	32	0.00
R186 On 02/02/2017	Bond Future	Buy	37	0.00
R186 On 02/02/2017	Bond Future	Sell	37	0.00
R186 On 02/02/2017	Bond Future	Buy	47	0.00
R186 On 02/02/2017	Bond Future	Sell	47	0.00
R186 On 02/02/2017	Bond Future	Buy	48	0.00
R186 On 02/02/2017	Bond Future	Sell	48	0.00
R186 On 02/02/2017	Bond Future	Buy	48	0.00
R186 On 02/02/2017	Bond Future	Sell	48	0.00
R186 On 02/02/2017	Bond Future	Buy	58	0.00
R186 On 02/02/2017	Bond Future	Sell	58	0.00
R186 On 02/02/2017	Bond Future	Buy	60	0.00
R186 On 02/02/2017	Bond Future	Sell	60	0.00
R186 On 02/02/2017	Bond Future	Buy	64	0.00
R186 On 02/02/2017	Bond Future	Sell	64	0.00
R186 On 02/02/2017	Bond Future	Buy	64	0.00
R186 On 02/02/2017	Bond Future	Sell	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017	Bond Future		Buy	70	0.00
R186 On 02/02/2017	Bond Future		Sell	70	0.00
R186 On 02/02/2017	Bond Future		Buy	71	0.00
R186 On 02/02/2017	Bond Future		Sell	71	0.00
R186 On 02/02/2017	Bond Future		Buy	75	0.00
R186 On 02/02/2017	Bond Future		Sell	75	0.00
R186 On 02/02/2017	Bond Future		Buy	87	0.00
R186 On 02/02/2017	Bond Future		Sell	87	0.00
R186 On 02/02/2017	Bond Future		Buy	93	0.00
R186 On 02/02/2017	Bond Future		Sell	93	0.00
R186 On 02/02/2017	Bond Future		Buy	94	0.00
R186 On 02/02/2017	Bond Future		Sell	94	0.00
R186 On 02/02/2017	Bond Future		Buy	95	0.00
R186 On 02/02/2017	Bond Future		Sell	95	0.00
R186 On 02/02/2017	Bond Future		Buy	97	0.00
R186 On 02/02/2017	Bond Future		Sell	97	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Buy	116	0.00
R186 On 02/02/2017	Bond Future		Sell	116	0.00
R186 On 02/02/2017	Bond Future		Buy	117	0.00
R186 On 02/02/2017	Bond Future		Sell	117	0.00
R186 On 02/02/2017	Bond Future		Buy	117	0.00
R186 On 02/02/2017	Bond Future		Sell	117	0.00
R186 On 02/02/2017	Bond Future		Buy	129	0.00
R186 On 02/02/2017	Bond Future		Sell	129	0.00
R186 On 02/02/2017	Bond Future		Buy	150	0.00
R186 On 02/02/2017	Bond Future		Sell	150	0.00
R186 On 02/02/2017	Bond Future		Buy	175	0.00
R186 On 02/02/2017	Bond Future		Sell	175	0.00
R186 On 02/02/2017	Bond Future		Buy	176	0.00
R186 On 02/02/2017	Bond Future		Sell	176	0.00
R186 On 02/02/2017	Bond Future		Buy	233	0.00
R186 On 02/02/2017	Bond Future		Sell	233	0.00

R186 On 02/02/2017	Bond Future	Buy	235	0.00
R186 On 02/02/2017	Bond Future	Sell	235	0.00
R186 On 02/02/2017	Bond Future	Buy	249	0.00
R186 On 02/02/2017	Bond Future	Sell	249	0.00
R186 On 02/02/2017	Bond Future	Sell	250	0.00
R186 On 02/02/2017	Bond Future	Buy	250	0.00
R186 On 02/02/2017	Bond Future	Sell	250	0.00
R186 On 02/02/2017	Bond Future	Buy	250	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Sell	681	0.00
R186 On 02/02/2017	Bond Future	Buy	681	0.00
R186 On 02/02/2017	Bond Future	Buy	750	0.00
R186 On 02/02/2017	Bond Future	Sell	750	0.00
R186 On 02/02/2017	Bond Future	Sell	750	0.00
R186 On 02/02/2017	Bond Future	Buy	750	0.00
R186 On 02/02/2017	Bond Future	Buy	1,000	0.00
R186 On 02/02/2017	Bond Future	Sell	1,000	0.00
R186 On 02/02/2017	Bond Future	Sell	1,000	0.00
R186 On 02/02/2017	Bond Future	Buy	1,000	0.00

R2023 Bond Future

R023 On 02/02/2017	Bond Future	Sell	10	0.00
R023 On 02/02/2017	Bond Future	Buy	10	0.00
R023 On 02/02/2017	Bond Future	Sell	14	0.00
R023 On 02/02/2017	Bond Future	Buy	14	0.00
R023 On 02/02/2017	Bond Future	Sell	24	0.00
R023 On 02/02/2017	Bond Future	Buy	24	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Buy	228	0.00
2030 On 02/02/2017	Bond Future	Sell	228	0.00

R2032 Bond Future

2032 On 02/02/2017	Bond Future	Buy	165	0.00
2032 On 02/02/2017	Bond Future	Sell	165	0.00
2032 On 02/02/2017	Bond Future	Buy	420	0.00
2032 On 02/02/2017	Bond Future	Sell	420	0.00
2032 On 02/02/2017	Bond Future	Buy	585	0.00
2032 On 02/02/2017	Bond Future	Sell	585	0.00

R2044 Bond Future

2044 On 02/02/2017	Bond Future	Sell	157	0.00
2044 On 02/02/2017	Bond Future	Buy	157	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/02/2017	Bond Future		Buy	157	0.00
2044 On 02/02/2017	Bond Future		Sell	157	0.00
R209 Bond Future					
R209 On 02/02/2017	Bond Future		Buy	10	0.00
R209 On 02/02/2017	Bond Future		Sell	10	0.00
R209 On 02/02/2017	Bond Future		Sell	35	0.00
R209 On 02/02/2017	Bond Future		Buy	35	0.00
R209 On 02/02/2017	Bond Future		Sell	113	0.00
R209 On 02/02/2017	Bond Future		Buy	113	0.00
R209 On 02/02/2017	Bond Future		Buy	148	0.00
R209 On 02/02/2017	Bond Future		Sell	148	0.00
Grand Total for Daily Detailed Turnover:				11,356	0.00