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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/01/2017

TO DATE : 19/01/2017

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

GOVI On 02/02/2017	GOVI		Sell	1	0.00
GOVI On 02/02/2017	GOVI		Buy	1	0.00
GOVI On 02/02/2017	GOVI		Buy	1	0.00
GOVI On 02/02/2017	GOVI		Sell	1	0.00
GOVI On 02/02/2017	GOVI		Sell	2	0.00
GOVI On 02/02/2017	GOVI		Buy	2	0.00
GOVI On 02/02/2017	GOVI		Sell	3	0.00
GOVI On 02/02/2017	GOVI		Buy	3	0.00

I2033 Bond Future

2033 On 02/02/2017	Bond Future		Sell	1	0.00
2033 On 02/02/2017	Bond Future		Buy	1	0.00

I2038 Bond Future

2038 On 04/05/2017	Bond Future	Buy	26	0.00
2038 On 04/05/2017	Bond Future	Sell	26	0.00
2038 On 04/05/2017	Bond Future	Sell	26	0.00
2038 On 04/05/2017	Bond Future	Buy	26	0.00
2038 On 02/02/2017	Bond Future	Sell	779	0.00
2038 On 02/02/2017	Bond Future	Buy	779	0.00
2038 On 02/02/2017	Bond Future	Buy	779	0.00
2038 On 02/02/2017	Bond Future	Sell	779	0.00

I2046 Bond Future

2046 On 02/02/2017	Bond Future	Buy	170	0.00
2046 On 02/02/2017	Bond Future	Sell	170	0.00
2046 On 02/02/2017	Bond Future	Buy	170	0.00
2046 On 02/02/2017	Bond Future	Sell	170	0.00

I2050 Bond Future

2050 On 02/02/2017	Bond Future	Sell	107	0.00
2050 On 02/02/2017	Bond Future	Buy	107	0.00
2050 On 02/02/2017	Bond Future	Buy	107	0.00
2050 On 02/02/2017	Bond Future	Sell	107	0.00

New Inflation Linked Index

IGOV On 04/05/2017	Index Future	Buy	4	0.00
IGOV On 04/05/2017	Index Future	Sell	4	0.00
IGOV On 04/05/2017	Index Future	Sell	4	0.00
IGOV On 04/05/2017	Index Future	Buy	4	0.00

R186 Bond Future

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	11	0.00
R186 On 02/02/2017	Bond Future	Sell	11	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	33	0.00
R186 On 02/02/2017	Bond Future	Sell	33	0.00
R186 On 02/02/2017	Bond Future	Buy	49	0.00
R186 On 02/02/2017	Bond Future	Sell	49	0.00
R186 On 02/02/2017	Bond Future	Buy	133	0.00
R186 On 02/02/2017	Bond Future	Sell	133	0.00
R186 On 02/02/2017	Bond Future	Buy	566	0.00
R186 On 02/02/2017	Bond Future	Sell	566	0.00
R186 On 02/02/2017	Bond Future	Sell	804	0.00
R186 On 02/02/2017	Bond Future	Buy	804	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2023 Bond Future					
R023 On 02/02/2017			Buy	90	0.00
R023 On 02/02/2017			Buy	90	0.00
R023 On 02/02/2017			Sell	90	0.00
R023 On 02/02/2017			Sell	90	0.00
R023 On 02/02/2017			Buy	168	0.00
R023 On 02/02/2017			Sell	168	0.00
R023 On 02/02/2017			Buy	168	0.00
R023 On 02/02/2017			Sell	168	0.00
R203 Bond Future					
R203 On 02/02/2017			Buy	200	0.00
R203 On 02/02/2017			Sell	200	0.00
R203 On 02/02/2017			Buy	235	0.00
R203 On 02/02/2017			Sell	235	0.00
R203 On 02/02/2017			Buy	555	0.00
R203 On 02/02/2017			Sell	555	0.00
R203 On 02/02/2017			Sell	990	0.00
R203 On 02/02/2017			Buy	990	0.00
R2032 Bond Future					
2032 On 02/02/2017			Buy	90	0.00
2032 On 02/02/2017			Sell	90	0.00
2032 On 02/02/2017			Buy	133	0.00
2032 On 02/02/2017			Sell	133	0.00
2032 On 02/02/2017			Sell	223	0.00
2032 On 02/02/2017			Buy	223	0.00
R204 Bond Future					
R204 On 02/02/2017			Sell	4	0.00
R204 On 02/02/2017			Buy	4	0.00
R204 On 02/02/2017			Sell	460	0.00
R204 On 02/02/2017			Buy	460	0.00
R204 On 02/02/2017			Sell	1,076	0.00
R204 On 02/02/2017			Buy	1,076	0.00
R204 On 02/02/2017			Buy	1,540	0.00
R204 On 02/02/2017			Sell	1,540	0.00
R2044 Bond Future					
2044 On 02/02/2017			Buy	196	0.00

2044 On 02/02/2017	Bond Future	Sell	196	0.00
2044 On 02/02/2017	Bond Future	Buy	373	0.00
2044 On 02/02/2017	Bond Future	Sell	373	0.00
2044 On 02/02/2017	Bond Future	Buy	569	0.00
2044 On 02/02/2017	Bond Future	Sell	569	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Buy	50	0.00
R248 On 02/02/2017	Bond Future	Sell	50	0.00
R248 On 02/02/2017	Bond Future	Buy	50	0.00
R248 On 02/02/2017	Bond Future	Sell	50	0.00

R208 Bond Futures

R208 On 02/02/2017	Bond Future	Buy	5	0.00
R208 On 02/02/2017	Bond Future	Sell	5	0.00
R208 On 02/02/2017	Bond Future	Buy	12	0.00
R208 On 02/02/2017	Bond Future	Sell	12	0.00
R208 On 02/02/2017	Bond Future	Buy	39	0.00
R208 On 02/02/2017	Bond Future	Sell	39	0.00
R208 On 02/02/2017	Bond Future	Buy	41	0.00
R208 On 02/02/2017	Bond Future	Sell	41	0.00
R208 On 02/02/2017	Bond Future	Sell	97	0.00
R208 On 02/02/2017	Bond Future	Buy	97	0.00
R208 On 02/02/2017	Bond Future	Buy	213	0.00
R208 On 02/02/2017	Bond Future	Buy	213	0.00
R208 On 02/02/2017	Bond Future	Sell	213	0.00
R208 On 02/02/2017	Bond Future	Sell	213	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Sell	3	0.00
R209 On 02/02/2017	Bond Future	Buy	3	0.00
R209 On 02/02/2017	Bond Future	Sell	4	0.00
R209 On 02/02/2017	Bond Future	Buy	4	0.00
R209 On 02/02/2017	Bond Future	Sell	4	0.00
R209 On 02/02/2017	Bond Future	Buy	4	0.00
R209 On 02/02/2017	Bond Future	Sell	4	0.00
R209 On 02/02/2017	Bond Future	Buy	4	0.00
R209 On 02/02/2017	Bond Future	Sell	14	0.00
R209 On 02/02/2017	Bond Future	Buy	14	0.00
R209 On 02/02/2017	Bond Future	Sell	31	0.00
R209 On 02/02/2017	Bond Future	Buy	31	0.00
R209 On 02/02/2017	Bond Future	Sell	60	0.00
R209 On 02/02/2017	Bond Future	Buy	60	0.00

Grand Total for Daily Detailed Turnover:

11,798 0.00