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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/03/2017

TO DATE : 16/03/2017

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

IGOV On 04/05/2017	Index Future		Buy	3	0.00
IGOV On 04/05/2017	Index Future		Sell	3	0.00

#### R186 Bond Future

R186 On 04/05/2017	Bond Future		Buy	5	0.00
R186 On 04/05/2017	Bond Future		Sell	5	0.00
R186 On 04/05/2017	Bond Future		Buy	7	0.00
R186 On 04/05/2017	Bond Future		Sell	7	0.00
R186 On 04/05/2017	Bond Future		Buy	10	0.00
R186 On 04/05/2017	Bond Future		Sell	10	0.00
R186 On 04/05/2017	Bond Future		Buy	18	0.00
R186 On 04/05/2017	Bond Future		Sell	18	0.00
R186 On 04/05/2017	Bond Future		Buy	25	0.00
R186 On 04/05/2017	Bond Future		Sell	25	0.00

R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Buy	32	0.00
R186 On 04/05/2017	Bond Future	Sell	32	0.00
R186 On 04/05/2017	Bond Future	Buy	62	0.00
R186 On 04/05/2017	Bond Future	Sell	62	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Buy	285	0.00
R186 On 04/05/2017	Bond Future	Sell	285	0.00
R186 On 04/05/2017	Bond Future	Buy	285	0.00
R186 On 04/05/2017	Bond Future	Sell	285	0.00

**R204 Bond Future**

R204 On 04/05/2017	Bond Future	Sell	11	0.00
R204 On 04/05/2017	Bond Future	Buy	11	0.00
R204 On 04/05/2017	Bond Future	Buy	11	0.00
R204 On 04/05/2017	Bond Future	Sell	11	0.00
R204 On 04/05/2017	Bond Future	Sell	170	0.00
R204 On 04/05/2017	Bond Future	Buy	170	0.00

**R2048 Bond Future**

R248 On 04/05/2017	Bond Future	Sell	40	0.00
R248 On 04/05/2017	Bond Future	Buy	40	0.00
R248 On 04/05/2017	Bond Future	Sell	50	0.00
R248 On 04/05/2017	Bond Future	Buy	50	0.00
R248 On 04/05/2017	Bond Future	Buy	1,740	0.00
R248 On 04/05/2017	Bond Future	Sell	1,740	0.00
R248 On 04/05/2017	Bond Future	Sell	2,000	0.00
R248 On 04/05/2017	Bond Future	Buy	2,000	0.00
R248 On 04/05/2017	Bond Future	Sell	2,090	0.00
R248 On 04/05/2017	Bond Future	Buy	2,090	0.00
R248 On 04/05/2017	Bond Future	Buy	3,065	0.00
R248 On 04/05/2017	Bond Future	Sell	3,065	0.00
R248 On 04/05/2017	Bond Future	Sell	4,805	0.00
R248 On 04/05/2017	Bond Future	Buy	4,805	0.00

**R207 Bond Future**

R207 On 04/05/2017	Bond Future	Buy	1	0.00
R207 On 04/05/2017	Bond Future	Sell	1	0.00
R207 On 04/05/2017	Bond Future	Buy	2	0.00
R207 On 04/05/2017	Bond Future	Sell	2	0.00
R207 On 04/05/2017	Bond Future	Buy	8	0.00
R207 On 04/05/2017	Bond Future	Sell	8	0.00
R207 On 04/05/2017	Bond Future	Buy	8	0.00
R207 On 04/05/2017	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 04/05/2017	Bond Future		Buy	20	0.00
R207 On 04/05/2017	Bond Future		Sell	20	0.00
R207 On 04/05/2017	Bond Future		Buy	24	0.00
R207 On 04/05/2017	Bond Future		Sell	24	0.00
R207 On 04/05/2017	Bond Future		Buy	47	0.00
R207 On 04/05/2017	Bond Future		Sell	47	0.00
R207 On 04/05/2017	Bond Future		Buy	60	0.00
R207 On 04/05/2017	Bond Future		Sell	60	0.00
R207 On 04/05/2017	Bond Future		Buy	60	0.00
R207 On 04/05/2017	Bond Future		Sell	60	0.00
R207 On 04/05/2017	Bond Future		Buy	60	0.00
R207 On 04/05/2017	Bond Future		Sell	60	0.00
R207 On 04/05/2017	Bond Future		Buy	81	0.00
R207 On 04/05/2017	Bond Future		Sell	81	0.00
R207 On 04/05/2017	Bond Future		Buy	88	0.00
R207 On 04/05/2017	Bond Future		Sell	88	0.00
R207 On 04/05/2017	Bond Future		Buy	120	0.00
R207 On 04/05/2017	Bond Future		Sell	120	0.00
R207 On 04/05/2017	Bond Future		Buy	126	0.00
R207 On 04/05/2017	Bond Future		Sell	126	0.00
R207 On 04/05/2017	Bond Future		Buy	250	0.00
R207 On 04/05/2017	Bond Future		Sell	250	0.00
R207 On 04/05/2017	Bond Future		Buy	280	0.00
R207 On 04/05/2017	Bond Future		Sell	280	0.00
R207 On 04/05/2017	Bond Future		Buy	344	0.00
R207 On 04/05/2017	Bond Future		Sell	344	0.00
R207 On 04/05/2017	Bond Future		Buy	680	0.00
R207 On 04/05/2017	Bond Future		Sell	680	0.00
R207 On 04/05/2017	Bond Future		Buy	2,259	0.00
R207 On 04/05/2017	Bond Future		Sell	2,259	0.00

**R208 Bond Futures**

R208 On 04/05/2017	Bond Future		Buy	6	0.00
R208 On 04/05/2017	Bond Future		Sell	6	0.00
R208 On 04/05/2017	Bond Future		Buy	27	0.00
R208 On 04/05/2017	Bond Future		Sell	27	0.00
R208 On 04/05/2017	Bond Future		Buy	28	0.00
R208 On 04/05/2017	Bond Future		Sell	28	0.00
R208 On 04/05/2017	Bond Future		Buy	141	0.00
R208 On 04/05/2017	Bond Future		Sell	141	0.00
R208 On 04/05/2017	Bond Future		Buy	460	0.00
R208 On 04/05/2017	Bond Future		Sell	460	0.00

R208 On 04/05/2017	Bond Future	Buy	1,126	0.00
R208 On 04/05/2017	Bond Future	Sell	1,126	0.00
R208 On 04/05/2017	Bond Future	Buy	2,480	0.00
R208 On 04/05/2017	Bond Future	Sell	2,480	0.00
R208 On 04/05/2017	Bond Future	Buy	4,268	0.00
R208 On 04/05/2017	Bond Future	Sell	4,268	0.00

**R209 Bond Future**

R209 On 04/05/2017	Bond Future	Sell	450	0.00
R209 On 04/05/2017	Bond Future	Buy	450	0.00
R209 On 04/05/2017	Bond Future	Buy	450	0.00
R209 On 04/05/2017	Bond Future	Sell	450	0.00

**R212 Bond Future**

R212 On 04/05/2017	Bond Future	Sell	50	0.00
R212 On 04/05/2017	Bond Future	Buy	50	0.00
R212 On 04/05/2017	Bond Future	Sell	50	0.00
R212 On 04/05/2017	Bond Future	Buy	50	0.00

**Grand Total for Daily Detailed Turnover: 28,898 0.00**