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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/06/2017

TO DATE : 20/06/2017

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

IGOV On 03/08/2017	Index Future		Sell	1	0.00
IGOV On 03/08/2017	Index Future		Buy	1	0.00
IGOV On 03/08/2017	Index Future		Sell	1	0.00
IGOV On 03/08/2017	Index Future		Buy	1	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	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	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	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	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	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	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	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	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	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	16	0.00
R186 On 03/08/2017	Bond Future	Buy	16	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	Buy	44	0.00
R186 On 03/08/2017	Bond Future	Sell	44	0.00
R186 On 03/08/2017	Bond Future	Sell	82	0.00
R186 On 03/08/2017	Bond Future	Buy	82	0.00
R186 On 03/08/2017	Bond Future	Sell	90	0.00
R186 On 03/08/2017	Bond Future	Buy	90	0.00
R186 On 03/08/2017	Bond Future	Buy	113	0.00
R186 On 03/08/2017	Bond Future	Sell	113	0.00
R186 On 03/08/2017	Bond Future	Sell	120	0.00
R186 On 03/08/2017	Bond Future	Buy	120	0.00
R186 On 03/08/2017	Bond Future	Sell	125	0.00
R186 On 03/08/2017	Bond Future	Buy	125	0.00
R186 On 03/08/2017	Bond Future	Sell	141	0.00
R186 On 03/08/2017	Bond Future	Buy	141	0.00
R186 On 03/08/2017	Bond Future	Buy	143	0.00
R186 On 03/08/2017	Bond Future	Sell	143	0.00
R186 On 03/08/2017	Bond Future	Sell	164	0.00
R186 On 03/08/2017	Bond Future	Buy	164	0.00
R186 On 03/08/2017	Bond Future	Buy	200	0.00
R186 On 03/08/2017	Bond Future	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Buy	200	0.00
R186 On 03/08/2017			Sell	200	0.00
R186 On 03/08/2017			Sell	242	0.00
R186 On 03/08/2017			Buy	242	0.00
R186 On 03/08/2017			Sell	286	0.00
R186 On 03/08/2017			Buy	286	0.00
R186 On 03/08/2017			Sell	295	0.00
R186 On 03/08/2017			Buy	295	0.00
R186 On 03/08/2017			Sell	333	0.00
R186 On 03/08/2017			Buy	333	0.00
R186 On 03/08/2017			Buy	354	0.00
R186 On 03/08/2017			Sell	354	0.00
R186 On 03/08/2017			Buy	360	0.00
R186 On 03/08/2017			Sell	360	0.00
R186 On 03/08/2017			Sell	405	0.00
R186 On 03/08/2017			Buy	405	0.00
R186 On 03/08/2017			Sell	407	0.00
R186 On 03/08/2017			Buy	407	0.00
R186 On 03/08/2017			Buy	475	0.00
R186 On 03/08/2017			Sell	475	0.00
R186 On 03/08/2017			Buy	484	0.00
R186 On 03/08/2017			Sell	484	0.00
R186 On 03/08/2017			Sell	597	0.00
R186 On 03/08/2017			Buy	597	0.00
R186 On 03/08/2017			Sell	777	0.00
R186 On 03/08/2017			Buy	777	0.00
R186 On 03/08/2017			Buy	897	0.00
R186 On 03/08/2017			Sell	897	0.00
R186 On 03/08/2017			Buy	1,200	0.00
R186 On 03/08/2017			Sell	1,200	0.00
R186 On 03/08/2017			Buy	1,224	0.00
R186 On 03/08/2017			Sell	1,224	0.00
R186 On 03/08/2017			Sell	1,500	0.00
R186 On 03/08/2017			Buy	1,500	0.00
R186 On 03/08/2017			Sell	1,580	0.00
R186 On 03/08/2017			Buy	1,580	0.00
R186 On 03/08/2017			Sell	2,000	0.00
R186 On 03/08/2017			Buy	2,000	0.00
R186 On 03/08/2017			Sell	2,000	0.00
R186 On 03/08/2017			Buy	2,000	0.00
R186 On 03/08/2017			Buy	3,794	0.00
R186 On 03/08/2017			Sell	3,794	0.00

