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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/08/2017

TO DATE : 15/08/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 02/11/2017			Buy	38	0.00
2050 On 02/11/2017			Sell	38	0.00
New Inflation Linked Index					
IGOV On 02/11/2017			Buy	2	0.00
IGOV On 02/11/2017			Sell	2	0.00
R186 Bond Future					
R186 On 02/11/2017			Buy	25	0.00
R186 On 02/11/2017			Sell	25	0.00
R186 On 02/11/2017			Sell	65	0.00
R186 On 02/11/2017			Buy	65	0.00
R186 On 02/11/2017			Sell	90	0.00
R186 On 02/11/2017			Buy	90	0.00

R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Sell	100	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 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Sell	260	0.00
R186 On 02/11/2017	Bond Future	Buy	260	0.00
R186 On 02/11/2017	Bond Future	Buy	1,024	0.00
R186 On 02/11/2017	Bond Future	Sell	1,024	0.00
R186 On 02/11/2017	Bond Future	Sell	1,049	0.00
R186 On 02/11/2017	Bond Future	Buy	1,049	0.00

R202 Bond Future

R202 On 02/11/2017	Bond Future	Buy	16	0.00
R202 On 02/11/2017	Bond Future	Sell	16	0.00
R202 On 02/11/2017	Bond Future	Sell	16	0.00
R202 On 02/11/2017	Bond Future	Buy	16	0.00
R202 On 02/11/2017	Bond Future	Sell	16	0.00
R202 On 02/11/2017	Bond Future	Buy	16	0.00
R202 On 02/11/2017	Bond Future	Buy	18	0.00
R202 On 02/11/2017	Bond Future	Sell	18	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	66	0.00
2030 On 02/11/2017	Bond Future	Buy	66	0.00
2030 On 02/11/2017	Bond Future	Sell	88	0.00
2030 On 02/11/2017	Bond Future	Buy	88	0.00
2030 On 02/11/2017	Bond Future	Buy	170	0.00
2030 On 02/11/2017	Bond Future	Sell	170	0.00
2030 On 02/11/2017	Bond Future	Sell	571	0.00
2030 On 02/11/2017	Bond Future	Buy	571	0.00
2030 On 02/11/2017	Bond Future	Buy	725	0.00
2030 On 02/11/2017	Bond Future	Sell	725	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Sell	1,270	0.00
R035 On 02/11/2017	Bond Future	Buy	1,270	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Buy	86	0.00
2037 On 02/11/2017	Bond Future	Sell	86	0.00

R208 Bond Futures

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 02/11/2017	Bond Future		Buy	88	0.00
R208 On 02/11/2017	Bond Future		Sell	88	0.00
R209 Bond Future					
R209 On 02/11/2017	Bond Future		Sell	7	0.00
R209 On 02/11/2017	Bond Future		Buy	7	0.00
R209 On 02/11/2017	Bond Future		Sell	8	0.00
R209 On 02/11/2017	Bond Future		Buy	8	0.00
R209 On 02/11/2017	Bond Future		Buy	11	0.00
R209 On 02/11/2017	Bond Future		Sell	11	0.00
R209 On 02/11/2017	Bond Future		Sell	20	0.00
R209 On 02/11/2017	Bond Future		Buy	20	0.00
R209 On 02/11/2017	Bond Future		Buy	22	0.00
R209 On 02/11/2017	Bond Future		Sell	22	0.00
R209 On 02/11/2017	Bond Future		Sell	39	0.00
R209 On 02/11/2017	Bond Future		Buy	39	0.00
R209 On 02/11/2017	Bond Future		Buy	40	0.00
R209 On 02/11/2017	Bond Future		Sell	40	0.00
R209 On 02/11/2017	Bond Future		Sell	40	0.00
R209 On 02/11/2017	Bond Future		Buy	40	0.00
R209 On 02/11/2017	Bond Future		Sell	47	0.00
R209 On 02/11/2017	Bond Future		Buy	47	0.00
R209 On 02/11/2017	Bond Future		Sell	57	0.00
R209 On 02/11/2017	Bond Future		Buy	57	0.00
R209 On 02/11/2017	Bond Future		Sell	60	0.00
R209 On 02/11/2017	Bond Future		Buy	60	0.00
R209 On 02/11/2017	Bond Future		Sell	60	0.00
R209 On 02/11/2017	Bond Future		Buy	60	0.00
R209 On 02/11/2017	Bond Future		Buy	64	0.00
R209 On 02/11/2017	Bond Future		Sell	64	0.00
R209 On 02/11/2017	Bond Future		Sell	84	0.00
R209 On 02/11/2017	Bond Future		Buy	84	0.00
R209 On 02/11/2017	Bond Future		Buy	180	0.00
R209 On 02/11/2017	Bond Future		Sell	180	0.00
R209 On 02/11/2017	Bond Future		Buy	375	0.00
R209 On 02/11/2017	Bond Future		Sell	375	0.00
R209 On 02/11/2017	Bond Future		Sell	653	0.00
R209 On 02/11/2017	Bond Future		Buy	653	0.00
R209 On 02/11/2017	Bond Future		Sell	846	0.00
R209 On 02/11/2017	Bond Future		Buy	846	0.00
R209 On 02/11/2017	Bond Future		Sell	1,582	0.00
R209 On 02/11/2017	Bond Future		Buy	1,582	0.00

R209 On 02/11/2017	Bond Future	Sell	1,739	0.00
R209 On 02/11/2017	Bond Future	Buy	1,739	0.00
R209 On 02/11/2017	Bond Future	Buy	5,500	0.00
R209 On 02/11/2017	Bond Future	Sell	5,500	0.00

R212 Bond Future

R212 On 02/11/2017	Bond Future	Sell	26	0.00
R212 On 02/11/2017	Bond Future	Buy	26	0.00

Grand Total for Daily Detailed Turnover: **17,913** **0.00**