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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/09/2017

TO DATE : 14/09/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 02/11/2017	Index Future		Buy	5	0.00
ALBI On 02/11/2017	Index Future		Sell	5	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00
R186 On 02/11/2017	Bond Future		Buy	12	0.00
R186 On 02/11/2017	Bond Future		Sell	12	0.00
R186 On 02/11/2017	Bond Future		Buy	12	0.00
R186 On 02/11/2017	Bond Future		Sell	12	0.00

R186 On 02/11/2017	Bond Future	Sell	13	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Buy	24	0.00
R186 On 02/11/2017	Bond Future	Sell	24	0.00
R186 On 02/11/2017	Bond Future	Buy	35	0.00
R186 On 02/11/2017	Bond Future	Sell	35	0.00
R186 On 02/11/2017	Bond Future	Buy	36	0.00
R186 On 02/11/2017	Bond Future	Sell	36	0.00
R186 On 02/11/2017	Bond Future	Buy	45	0.00
R186 On 02/11/2017	Bond Future	Sell	45	0.00
R186 On 02/11/2017	Bond Future	Sell	74	0.00
R186 On 02/11/2017	Bond Future	Buy	74	0.00
R186 On 02/11/2017	Bond Future	Sell	75	0.00
R186 On 02/11/2017	Bond Future	Buy	75	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	100	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Sell	143	0.00
R186 On 02/11/2017	Bond Future	Buy	143	0.00
R186 On 02/11/2017	Bond Future	Sell	180	0.00
R186 On 02/11/2017	Bond Future	Buy	180	0.00
R186 On 02/11/2017	Bond Future	Sell	190	0.00
R186 On 02/11/2017	Bond Future	Buy	190	0.00
R186 On 02/11/2017	Bond Future	Sell	227	0.00
R186 On 02/11/2017	Bond Future	Buy	227	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	250	0.00
R186 On 02/11/2017	Bond Future	Buy	290	0.00
R186 On 02/11/2017	Bond Future	Sell	290	0.00
R186 On 02/11/2017	Bond Future	Buy	312	0.00
R186 On 02/11/2017	Bond Future	Sell	312	0.00
R186 On 02/11/2017	Bond Future	Sell	324	0.00
R186 On 02/11/2017	Bond Future	Buy	324	0.00
R186 On 02/11/2017	Bond Future	Sell	500	0.00
R186 On 02/11/2017	Bond Future	Buy	500	0.00
R186 On 02/11/2017	Bond Future	Buy	521	0.00
R186 On 02/11/2017	Bond Future	Sell	521	0.00
R186 On 02/11/2017	Bond Future	Buy	702	0.00
R186 On 02/11/2017	Bond Future	Sell	702	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future			Sell	991	0.00
R186 On 02/11/2017	Bond Future			Buy	991	0.00
R186 On 02/11/2017	Bond Future			Buy	1,101	0.00
R186 On 02/11/2017	Bond Future			Sell	1,101	0.00
R186 On 02/11/2017	Bond Future			Buy	1,248	0.00
R186 On 02/11/2017	Bond Future			Sell	1,248	0.00
R186 On 02/11/2017	Bond Future			Buy	1,440	0.00
R186 On 02/11/2017	Bond Future			Sell	1,440	0.00
R186 On 02/11/2017	Bond Future			Sell	1,730	0.00
R186 On 02/11/2017	Bond Future			Buy	1,730	0.00
R186 On 02/11/2017	Bond Future			Buy	2,000	0.00
R186 On 02/11/2017	Bond Future			Sell	2,000	0.00
R186 On 02/11/2017	Bond Future			Sell	2,000	0.00
R186 On 02/11/2017	Bond Future			Buy	2,000	0.00
R186 On 02/11/2017	Bond Future			Buy	2,950	0.00
R186 On 02/11/2017	Bond Future			Sell	2,950	0.00

R2032 Bond Future

2032 On 01/02/2018	Bond Future	9.40	Call	Sell	4	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	4	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	4	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	4	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	5	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	5	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	5	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	5	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	5	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	5	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	5	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	5	0.00
2032 On 02/11/2017	Bond Future			Buy	35	0.00
2032 On 02/11/2017	Bond Future			Sell	35	0.00
2032 On 02/11/2017	Bond Future			Buy	545	0.00
2032 On 02/11/2017	Bond Future			Sell	545	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future			Buy	1,300	0.00
2037 On 02/11/2017	Bond Future			Sell	1,300	0.00

R2044 Bond Future

2044 On 02/11/2017	Bond Future			Sell	150	0.00
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2044 On 02/11/2017	Bond Future	Buy	150	0.00
R209 Bond Future				
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	58	0.00
R209 On 02/11/2017	Bond Future	Buy	58	0.00
R209 On 02/11/2017	Bond Future	Sell	73	0.00
R209 On 02/11/2017	Bond Future	Buy	73	0.00
R209 On 02/11/2017	Bond Future	Sell	526	0.00
R209 On 02/11/2017	Bond Future	Buy	526	0.00
R209 On 02/11/2017	Bond Future	Sell	958	0.00
R209 On 02/11/2017	Bond Future	Buy	958	0.00
R209 On 02/11/2017	Bond Future	Buy	1,349	0.00
R209 On 02/11/2017	Bond Future	Sell	1,349	0.00
R209 On 02/11/2017	Bond Future	Sell	1,830	0.00
R209 On 02/11/2017	Bond Future	Buy	1,830	0.00
R209 On 02/11/2017	Bond Future	Sell	2,081	0.00
R209 On 02/11/2017	Bond Future	Buy	2,081	0.00
R209 On 02/11/2017	Bond Future	Sell	5,000	0.00
R209 On 02/11/2017	Bond Future	Buy	5,000	0.00

Grand Total for Daily Detailed Turnover: **31,869** **0.00**