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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/09/2017

TO DATE : 15/09/2017

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

ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	3	0.00
ALBI On 02/11/2017	Index Future		Sell	3	0.00
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	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	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	Sell	13	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Sell	24	0.00
R186 On 02/11/2017	Bond Future	Buy	24	0.00
R186 On 02/11/2017	Bond Future	Buy	25	0.00
R186 On 02/11/2017	Bond Future	Sell	25	0.00
R186 On 02/11/2017	Bond Future	Buy	27	0.00
R186 On 02/11/2017	Bond Future	Sell	27	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	36	0.00
R186 On 02/11/2017	Bond Future	Sell	36	0.00
R186 On 02/11/2017	Bond Future	Buy	38	0.00
R186 On 02/11/2017	Bond Future	Sell	38	0.00
R186 On 02/11/2017	Bond Future	Sell	45	0.00
R186 On 02/11/2017	Bond Future	Buy	45	0.00
R186 On 02/11/2017	Bond Future	Sell	83	0.00
R186 On 02/11/2017	Bond Future	Buy	83	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	130	0.00
R186 On 02/11/2017	Bond Future	Buy	130	0.00
R186 On 02/11/2017	Bond Future	Buy	131	0.00
R186 On 02/11/2017	Bond Future	Sell	131	0.00
R186 On 02/11/2017	Bond Future	Sell	132	0.00
R186 On 02/11/2017	Bond Future	Buy	132	0.00
R186 On 02/11/2017	Bond Future	Sell	137	0.00
R186 On 02/11/2017	Bond Future	Buy	137	0.00
R186 On 02/11/2017	Bond Future	Sell	160	0.00
R186 On 02/11/2017	Bond Future	Buy	160	0.00
R186 On 02/11/2017	Bond Future	Sell	176	0.00
R186 On 02/11/2017	Bond Future	Buy	176	0.00
R186 On 02/11/2017	Bond Future	Buy	221	0.00
R186 On 02/11/2017	Bond Future	Sell	221	0.00
R186 On 02/11/2017	Bond Future	Sell	251	0.00
R186 On 02/11/2017	Bond Future	Buy	251	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	Sell	319	0.00
R186 On 02/11/2017	Bond Future	Buy	319	0.00
R186 On 02/11/2017	Bond Future	Sell	334	0.00
R186 On 02/11/2017	Bond Future	Buy	334	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Sell	398	0.00
R186 On 02/11/2017	Bond Future		Buy	398	0.00
R186 On 02/11/2017	Bond Future		Buy	412	0.00
R186 On 02/11/2017	Bond Future		Sell	412	0.00
R186 On 02/11/2017	Bond Future		Buy	535	0.00
R186 On 02/11/2017	Bond Future		Sell	535	0.00
R186 On 02/11/2017	Bond Future		Buy	657	0.00
R186 On 02/11/2017	Bond Future		Sell	657	0.00
R186 On 02/11/2017	Bond Future		Sell	702	0.00
R186 On 02/11/2017	Bond Future		Buy	702	0.00
R186 On 02/11/2017	Bond Future		Buy	871	0.00
R186 On 02/11/2017	Bond Future		Sell	871	0.00
R186 On 02/11/2017	Bond Future		Buy	961	0.00
R186 On 02/11/2017	Bond Future		Sell	961	0.00
R186 On 02/11/2017	Bond Future		Buy	989	0.00
R186 On 02/11/2017	Bond Future		Sell	989	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	1,723	0.00
R186 On 02/11/2017	Bond Future		Buy	1,723	0.00
R186 On 02/11/2017	Bond Future		Buy	1,730	0.00
R186 On 02/11/2017	Bond Future		Sell	1,730	0.00
R186 On 02/11/2017	Bond Future		Buy	2,360	0.00
R186 On 02/11/2017	Bond Future		Sell	2,360	0.00
R186 On 02/11/2017	Bond Future		Buy	3,500	0.00
R186 On 02/11/2017	Bond Future		Sell	3,500	0.00
R186 On 02/11/2017	Bond Future		Buy	3,500	0.00
R186 On 02/11/2017	Bond Future		Sell	3,500	0.00

R2044 Bond Future

2044 On 02/11/2017	Bond Future		Buy	150	0.00
2044 On 02/11/2017	Bond Future		Sell	150	0.00
2044 On 02/11/2017	Bond Future		Buy	150	0.00
2044 On 02/11/2017	Bond Future		Sell	150	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future		Buy	30	0.00
R209 On 02/11/2017	Bond Future		Sell	30	0.00
R209 On 02/11/2017	Bond Future		Sell	32	0.00
R209 On 02/11/2017	Bond Future		Buy	32	0.00
R209 On 02/11/2017	Bond Future		Buy	43	0.00

R209 On 02/11/2017	Bond Future	Sell	43	0.00
R209 On 02/11/2017	Bond Future	Buy	57	0.00
R209 On 02/11/2017	Bond Future	Sell	57	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	Buy	70	0.00
R209 On 02/11/2017	Bond Future	Sell	70	0.00
R209 On 02/11/2017	Bond Future	Buy	100	0.00
R209 On 02/11/2017	Bond Future	Sell	100	0.00
R209 On 02/11/2017	Bond Future	Sell	100	0.00
R209 On 02/11/2017	Bond Future	Buy	100	0.00
R209 On 02/11/2017	Bond Future	Sell	102	0.00
R209 On 02/11/2017	Bond Future	Buy	102	0.00
R209 On 02/11/2017	Bond Future	Buy	109	0.00
R209 On 02/11/2017	Bond Future	Sell	109	0.00
R209 On 02/11/2017	Bond Future	Buy	143	0.00
R209 On 02/11/2017	Bond Future	Sell	143	0.00
R209 On 02/11/2017	Bond Future	Buy	152	0.00
R209 On 02/11/2017	Bond Future	Sell	152	0.00
R209 On 02/11/2017	Bond Future	Buy	200	0.00
R209 On 02/11/2017	Bond Future	Sell	200	0.00
R209 On 02/11/2017	Bond Future	Buy	218	0.00
R209 On 02/11/2017	Bond Future	Sell	218	0.00
R209 On 02/11/2017	Bond Future	Sell	750	0.00
R209 On 02/11/2017	Bond Future	Buy	750	0.00
R209 On 02/11/2017	Bond Future	Sell	1,029	0.00
R209 On 02/11/2017	Bond Future	Buy	1,029	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	1,432	0.00
R209 On 02/11/2017	Bond Future	Buy	1,432	0.00
R209 On 02/11/2017	Bond Future	Sell	1,629	0.00
R209 On 02/11/2017	Bond Future	Buy	1,629	0.00
R209 On 02/11/2017	Bond Future	Sell	4,000	0.00
R209 On 02/11/2017	Bond Future	Buy	4,000	0.00

Grand Total for Daily Detailed Turnover: 34,420 0.00