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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/09/2017

TO DATE : 20/09/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/11/2017	Index Future		Sell	143	0.00
ALBI On 02/11/2017	Index Future		Buy	143	0.00
ALBI On 02/11/2017	Index Future		Sell	143	0.00
ALBI On 02/11/2017	Index Future		Buy	143	0.00
I2038 Bond Future					
2038 On 02/11/2017	Bond Future		Sell	90	0.00
2038 On 02/11/2017	Bond Future		Buy	90	0.00
2038 On 02/11/2017	Bond Future		Sell	90	0.00
2038 On 02/11/2017	Bond Future		Buy	90	0.00
I2050 Bond Future					
2050 On 02/11/2017	Bond Future		Buy	90	0.00
2050 On 02/11/2017	Bond Future		Sell	90	0.00

2050 On 02/11/2017	Bond Future	Sell	90	0.00
2050 On 02/11/2017	Bond Future	Buy	90	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	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	Buy	44	0.00
R186 On 02/11/2017	Bond Future	Sell	44	0.00
R186 On 02/11/2017	Bond Future	Buy	47	0.00
R186 On 02/11/2017	Bond Future	Sell	47	0.00
R186 On 02/11/2017	Bond Future	Buy	60	0.00
R186 On 02/11/2017	Bond Future	Sell	60	0.00
R186 On 02/11/2017	Bond Future	Buy	82	0.00
R186 On 02/11/2017	Bond Future	Sell	82	0.00
R186 On 02/11/2017	Bond Future	Buy	97	0.00
R186 On 02/11/2017	Bond Future	Sell	97	0.00
R186 On 02/11/2017	Bond Future	Sell	165	0.00
R186 On 02/11/2017	Bond Future	Buy	165	0.00
R186 On 02/11/2017	Bond Future	Sell	165	0.00
R186 On 02/11/2017	Bond Future	Buy	165	0.00
R186 On 02/11/2017	Bond Future	Buy	174	0.00
R186 On 02/11/2017	Bond Future	Sell	174	0.00
R186 On 02/11/2017	Bond Future	Buy	197	0.00
R186 On 02/11/2017	Bond Future	Sell	197	0.00
R186 On 02/11/2017	Bond Future	Sell	470	0.00
R186 On 02/11/2017	Bond Future	Buy	470	0.00
R186 On 02/11/2017	Bond Future	Buy	1,473	0.00
R186 On 02/11/2017	Bond Future	Sell	1,473	0.00
R186 On 02/11/2017	Bond Future	Buy	1,669	0.00
R186 On 02/11/2017	Bond Future	Sell	1,669	0.00
R186 On 02/11/2017	Bond Future	Sell	3,390	0.00
R186 On 02/11/2017	Bond Future	Buy	3,390	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	49	0.00
R023 On 02/11/2017	Bond Future	Buy	49	0.00
R023 On 02/11/2017	Bond Future	Sell	49	0.00
R023 On 02/11/2017	Bond Future	Buy	49	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Sell	9	0.00
R035 On 02/11/2017	Bond Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/11/2017			Sell	9	0.00
R035 On 02/11/2017			Buy	9	0.00
R035 On 02/11/2017			Sell	54	0.00
R035 On 02/11/2017			Buy	54	0.00
R035 On 02/11/2017			Sell	62	0.00
R035 On 02/11/2017			Buy	62	0.00
R035 On 02/11/2017			Sell	100	0.00
R035 On 02/11/2017			Buy	100	0.00
R035 On 02/11/2017			Sell	116	0.00
R035 On 02/11/2017			Buy	116	0.00
R035 On 02/11/2017			Sell	223	0.00
R035 On 02/11/2017			Buy	223	0.00
R035 On 02/11/2017			Sell	253	0.00
R035 On 02/11/2017			Buy	253	0.00
R035 On 02/11/2017			Sell	610	0.00
R035 On 02/11/2017			Buy	610	0.00
R035 On 02/11/2017			Sell	823	0.00
R035 On 02/11/2017			Buy	823	0.00
R035 On 02/11/2017			Sell	1,571	0.00
R035 On 02/11/2017			Buy	1,571	0.00
R035 On 02/11/2017			Sell	1,787	0.00
R035 On 02/11/2017			Buy	1,787	0.00
R035 On 02/11/2017			Buy	4,397	0.00
R035 On 02/11/2017			Sell	4,397	0.00

R212 Bond Future

R212 On 02/11/2017			Buy	74	0.00
R212 On 02/11/2017			Sell	74	0.00
R212 On 02/11/2017			Sell	74	0.00
R212 On 02/11/2017			Buy	74	0.00

Grand Total for Daily Detailed Turnover:

18,956 0.00