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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/12/2017

TO DATE : 19/12/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 01/02/2018	Bond Future		Buy	3	0.00
R186 On 01/02/2018	Bond Future		Sell	3	0.00
R186 On 01/02/2018	Bond Future		Buy	11	0.00
R186 On 01/02/2018	Bond Future		Sell	11	0.00
R186 On 01/02/2018	Bond Future		Buy	17	0.00
R186 On 01/02/2018	Bond Future		Sell	17	0.00
R186 On 01/02/2018	Bond Future		Buy	21	0.00
R186 On 01/02/2018	Bond Future		Sell	21	0.00
R186 On 01/02/2018	Bond Future		Buy	28	0.00
R186 On 01/02/2018	Bond Future		Sell	28	0.00
R186 On 01/02/2018	Bond Future		Buy	31	0.00
R186 On 01/02/2018	Bond Future		Sell	31	0.00
R186 On 01/02/2018	Bond Future		Buy	35	0.00
R186 On 01/02/2018	Bond Future		Sell	35	0.00

R186 On 01/02/2018	Bond Future	Buy	46	0.00
R186 On 01/02/2018	Bond Future	Sell	46	0.00
R186 On 01/02/2018	Bond Future	Buy	91	0.00
R186 On 01/02/2018	Bond Future	Sell	91	0.00
R186 On 03/05/2018	Bond Future	Buy	100	0.00
R186 On 03/05/2018	Bond Future	Sell	100	0.00
R186 On 03/05/2018	Bond Future	Sell	100	0.00
R186 On 03/05/2018	Bond Future	Buy	100	0.00
R186 On 01/02/2018	Bond Future	Sell	159	0.00
R186 On 01/02/2018	Bond Future	Buy	159	0.00
R186 On 01/02/2018	Bond Future	Buy	329	0.00
R186 On 01/02/2018	Bond Future	Sell	329	0.00
R186 On 01/02/2018	Bond Future	Sell	589	0.00
R186 On 01/02/2018	Bond Future	Buy	589	0.00
R186 On 01/02/2018	Bond Future	Sell	1,000	0.00
R186 On 01/02/2018	Bond Future	Buy	1,000	0.00

R2023 Bond Future

R023 On 01/02/2018	Bond Future	Buy	20	0.00
R023 On 01/02/2018	Bond Future	Sell	20	0.00

R2030 Bond Future

2030 On 01/02/2018	Bond Future	Sell	110	0.00
2030 On 01/02/2018	Bond Future	Buy	110	0.00
2030 On 01/02/2018	Bond Future	Buy	700	0.00
2030 On 01/02/2018	Bond Future	Sell	700	0.00

R2044 Bond Future

2044 On 01/02/2018	Bond Future	Buy	47	0.00
2044 On 01/02/2018	Bond Future	Sell	47	0.00
2044 On 01/02/2018	Bond Future	Buy	68	0.00
2044 On 01/02/2018	Bond Future	Sell	68	0.00
2044 On 01/02/2018	Bond Future	Buy	310	0.00
2044 On 01/02/2018	Bond Future	Sell	310	0.00
2044 On 01/02/2018	Bond Future	Buy	541	0.00
2044 On 01/02/2018	Bond Future	Sell	541	0.00
2044 On 01/02/2018	Bond Future	Buy	634	0.00
2044 On 01/02/2018	Bond Future	Sell	634	0.00
2044 On 01/02/2018	Bond Future	Buy	1,246	0.00
2044 On 01/02/2018	Bond Future	Sell	1,246	0.00
2044 On 01/02/2018	Bond Future	Sell	2,846	0.00
2044 On 01/02/2018	Bond Future	Buy	2,846	0.00

R2048 Bond Future

R248 On 01/02/2018	Bond Future	Buy	51	0.00
R248 On 01/02/2018	Bond Future	Sell	51	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 01/02/2018	Bond Future		Buy	282	0.00
R248 On 01/02/2018	Bond Future		Sell	282	0.00
R248 On 01/02/2018	Bond Future		Buy	2,630	0.00
R248 On 01/02/2018	Bond Future		Sell	2,630	0.00
R248 On 01/02/2018	Bond Future		Sell	2,963	0.00
R248 On 01/02/2018	Bond Future		Buy	2,963	0.00
R209 Bond Future					
R209 On 01/02/2018	Bond Future		Buy	69	0.00
R209 On 01/02/2018	Bond Future		Sell	69	0.00
R209 On 01/02/2018	Bond Future		Buy	95	0.00
R209 On 01/02/2018	Bond Future		Sell	95	0.00
R209 On 01/02/2018	Bond Future		Sell	100	0.00
R209 On 01/02/2018	Bond Future		Buy	100	0.00
R209 On 01/02/2018	Bond Future		Sell	110	0.00
R209 On 01/02/2018	Bond Future		Buy	110	0.00
R209 On 01/02/2018	Bond Future		Buy	182	0.00
R209 On 01/02/2018	Bond Future		Sell	182	0.00
R209 On 01/02/2018	Bond Future		Buy	832	0.00
R209 On 01/02/2018	Bond Future		Sell	832	0.00
R209 On 01/02/2018	Bond Future		Sell	870	0.00
R209 On 01/02/2018	Bond Future		Buy	870	0.00
R209 On 01/02/2018	Bond Future		Sell	970	0.00
R209 On 01/02/2018	Bond Future		Buy	970	0.00
R209 On 01/02/2018	Bond Future		Buy	1,077	0.00
R209 On 01/02/2018	Bond Future		Sell	1,077	0.00
R209 On 01/02/2018	Bond Future		Sell	1,124	0.00
R209 On 01/02/2018	Bond Future		Buy	1,124	0.00
R209 On 01/02/2018	Bond Future		Buy	2,257	0.00
R209 On 01/02/2018	Bond Future		Sell	2,257	0.00
R209 On 01/02/2018	Bond Future		Buy	2,654	0.00
R209 On 01/02/2018	Bond Future		Sell	2,654	0.00
R209 On 01/02/2018	Bond Future		Sell	6,152	0.00
R209 On 01/02/2018	Bond Future		Buy	6,152	0.00
Grand Total for Daily Detailed Turnover:				31,500	0.00