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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/01/2018

TO DATE : 02/01/2018

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

R186 On 01/02/2018	Bond Future		Buy	4	0.00
R186 On 01/02/2018	Bond Future		Sell	4	0.00
R186 On 01/02/2018	Bond Future		Sell	72	0.00
R186 On 01/02/2018	Bond Future		Buy	72	0.00
R186 On 01/02/2018	Bond Future		Sell	76	0.00
R186 On 01/02/2018	Bond Future		Buy	76	0.00
R186 On 01/02/2018	Bond Future		Sell	124	0.00
R186 On 01/02/2018	Bond Future		Buy	124	0.00
R186 On 01/02/2018	Bond Future		Buy	172	0.00
R186 On 01/02/2018	Bond Future		Sell	172	0.00
R186 On 01/02/2018	Bond Future		Sell	494	0.00
R186 On 01/02/2018	Bond Future		Buy	494	0.00
R186 On 01/02/2018	Bond Future		Sell	766	0.00
R186 On 01/02/2018	Bond Future		Buy	766	0.00

R186 On 01/02/2018	Bond Future	Sell	920	0.00
R186 On 01/02/2018	Bond Future	Buy	920	0.00
R186 On 01/02/2018	Bond Future	Buy	920	0.00
R186 On 01/02/2018	Bond Future	Sell	920	0.00
R2023 Bond Future				
R023 On 01/02/2018	Bond Future	Sell	46	0.00
R023 On 01/02/2018	Bond Future	Buy	46	0.00
R023 On 01/02/2018	Bond Future	Sell	82	0.00
R023 On 01/02/2018	Bond Future	Buy	82	0.00
R023 On 01/02/2018	Bond Future	Sell	128	0.00
R023 On 01/02/2018	Bond Future	Buy	128	0.00
R204 Bond Future				
R204 On 01/02/2018	Bond Future	Buy	20	0.00
R204 On 01/02/2018	Bond Future	Sell	20	0.00
R204 On 01/02/2018	Bond Future	Sell	20	0.00
R204 On 01/02/2018	Bond Future	Buy	20	0.00
R2044 Bond Future				
2044 On 01/02/2018	Bond Future	Buy	180	0.00
2044 On 01/02/2018	Bond Future	Sell	180	0.00
2044 On 01/02/2018	Bond Future	Buy	380	0.00
2044 On 01/02/2018	Bond Future	Sell	380	0.00
2044 On 01/02/2018	Bond Future	Buy	410	0.00
2044 On 01/02/2018	Bond Future	Sell	410	0.00
2044 On 01/02/2018	Bond Future	Sell	970	0.00
2044 On 01/02/2018	Bond Future	Buy	970	0.00
R2048 Bond Future				
R248 On 01/02/2018	Bond Future	Buy	60	0.00
R248 On 01/02/2018	Bond Future	Sell	60	0.00
R248 On 01/02/2018	Bond Future	Buy	190	0.00
R248 On 01/02/2018	Bond Future	Sell	190	0.00
R248 On 01/02/2018	Bond Future	Buy	1,170	0.00
R248 On 01/02/2018	Bond Future	Sell	1,170	0.00
R248 On 01/02/2018	Bond Future	Buy	2,520	0.00
R248 On 01/02/2018	Bond Future	Sell	2,520	0.00
R248 On 01/02/2018	Bond Future	Sell	3,940	0.00
R248 On 01/02/2018	Bond Future	Buy	3,940	0.00
R248 On 01/02/2018	Bond Future	Buy	10,000	0.00
R248 On 01/02/2018	Bond Future	Sell	10,000	0.00
R248 On 01/02/2018	Bond Future	Buy	10,000	0.00
R248 On 01/02/2018	Bond Future	Sell	10,000	0.00
R248 On 01/02/2018	Bond Future	Buy	10,000	0.00
R248 On 01/02/2018	Bond Future	Sell	10,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 01/02/2018	Bond Future		Buy	1	0.00
R209 On 01/02/2018	Bond Future		Sell	1	0.00
R209 On 01/02/2018	Bond Future		Buy	5	0.00
R209 On 01/02/2018	Bond Future		Sell	5	0.00
R209 On 01/02/2018	Bond Future		Buy	11	0.00
R209 On 01/02/2018	Bond Future		Sell	11	0.00
R209 On 01/02/2018	Bond Future		Buy	12	0.00
R209 On 01/02/2018	Bond Future		Sell	12	0.00
R209 On 01/02/2018	Bond Future		Sell	24	0.00
R209 On 01/02/2018	Bond Future		Buy	24	0.00
R209 On 01/02/2018	Bond Future		Buy	59	0.00
R209 On 01/02/2018	Bond Future		Sell	59	0.00
R209 On 01/02/2018	Bond Future		Buy	64	0.00
R209 On 01/02/2018	Bond Future		Sell	64	0.00
R209 On 01/02/2018	Bond Future		Sell	325	0.00
R209 On 01/02/2018	Bond Future		Buy	325	0.00
R209 On 01/02/2018	Bond Future		Sell	349	0.00
R209 On 01/02/2018	Bond Future		Buy	349	0.00
Grand Total for Daily Detailed Turnover:				44,514	0.00