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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/02/2018

TO DATE : 13/02/2018

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

R186 On 03/05/2018	Bond Future		Buy	19	0.00
R186 On 03/05/2018	Bond Future		Sell	19	0.00
R186 On 03/05/2018	Bond Future		Buy	19	0.00
R186 On 03/05/2018	Bond Future		Sell	19	0.00
R186 On 03/05/2018	Bond Future		Sell	20	0.00
R186 On 03/05/2018	Bond Future		Buy	20	0.00
R186 On 03/05/2018	Bond Future		Sell	31	0.00
R186 On 03/05/2018	Bond Future		Buy	31	0.00
R186 On 03/05/2018	Bond Future		Sell	33	0.00
R186 On 03/05/2018	Bond Future		Buy	33	0.00
R186 On 03/05/2018	Bond Future		Sell	50	0.00
R186 On 03/05/2018	Bond Future		Buy	50	0.00
R186 On 03/05/2018	Bond Future		Buy	64	0.00
R186 On 03/05/2018	Bond Future		Sell	64	0.00

R186 On 03/05/2018	Bond Future	Sell	80	0.00
R186 On 03/05/2018	Bond Future	Buy	80	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 03/05/2018	Bond Future	Sell	170	0.00
R186 On 03/05/2018	Bond Future	Buy	170	0.00
R186 On 03/05/2018	Bond Future	Sell	1,080	0.00
R186 On 03/05/2018	Bond Future	Buy	1,080	0.00
R186 On 03/05/2018	Bond Future	Sell	1,500	0.00
R186 On 03/05/2018	Bond Future	Buy	1,500	0.00
R186 On 03/05/2018	Bond Future	Sell	1,500	0.00
R186 On 03/05/2018	Bond Future	Buy	1,500	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future	Sell	21	0.00
2030 On 03/05/2018	Bond Future	Buy	21	0.00
2030 On 03/05/2018	Bond Future	Sell	21	0.00
2030 On 03/05/2018	Bond Future	Buy	21	0.00
2030 On 03/05/2018	Bond Future	Buy	83	0.00
2030 On 03/05/2018	Bond Future	Sell	83	0.00
2030 On 03/05/2018	Bond Future	Sell	86	0.00
2030 On 03/05/2018	Bond Future	Buy	86	0.00
2030 On 03/05/2018	Bond Future	Sell	128	0.00
2030 On 03/05/2018	Bond Future	Buy	128	0.00
2030 On 03/05/2018	Bond Future	Buy	140	0.00
2030 On 03/05/2018	Bond Future	Sell	140	0.00
2030 On 03/05/2018	Bond Future	Buy	197	0.00
2030 On 03/05/2018	Bond Future	Sell	197	0.00
2030 On 03/05/2018	Bond Future	Sell	420	0.00
2030 On 03/05/2018	Bond Future	Buy	420	0.00

R2048 Bond Future

R248 On 03/05/2018	Bond Future	Buy	65	0.00
R248 On 03/05/2018	Bond Future	Sell	65	0.00
R248 On 03/05/2018	Bond Future	Buy	110	0.00
R248 On 03/05/2018	Bond Future	Sell	110	0.00
R248 On 03/05/2018	Bond Future	Buy	155	0.00
R248 On 03/05/2018	Bond Future	Sell	155	0.00
R248 On 03/05/2018	Bond Future	Buy	330	0.00
R248 On 03/05/2018	Bond Future	Sell	330	0.00

R208 Bond Futures

R208 On 03/05/2018	Bond Future	Buy	77	0.00
R208 On 03/05/2018	Bond Future	Sell	77	0.00
R208 On 03/05/2018	Bond Future	Buy	105	0.00
R208 On 03/05/2018	Bond Future	Sell	105	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 03/05/2018	Bond Future		Sell	182	0.00
R208 On 03/05/2018	Bond Future		Buy	182	0.00
R209 Bond Future					
R209 On 03/05/2018	Bond Future		Buy	23	0.00
R209 On 03/05/2018	Bond Future		Sell	23	0.00
R209 On 03/05/2018	Bond Future		Sell	29	0.00
R209 On 03/05/2018	Bond Future		Buy	29	0.00
R209 On 03/05/2018	Bond Future		Sell	46	0.00
R209 On 03/05/2018	Bond Future		Buy	46	0.00
R209 On 03/05/2018	Bond Future		Buy	147	0.00
R209 On 03/05/2018	Bond Future		Sell	147	0.00
R209 On 03/05/2018	Bond Future		Buy	170	0.00
R209 On 03/05/2018	Bond Future		Sell	170	0.00
R209 On 03/05/2018	Bond Future		Sell	171	0.00
R209 On 03/05/2018	Bond Future		Buy	171	0.00
R209 On 03/05/2018	Bond Future		Sell	290	0.00
R209 On 03/05/2018	Bond Future		Buy	290	0.00
R209 On 03/05/2018	Bond Future		Sell	294	0.00
R209 On 03/05/2018	Bond Future		Buy	294	0.00
R209 On 03/05/2018	Bond Future		Sell	335	0.00
R209 On 03/05/2018	Bond Future		Buy	335	0.00
R209 On 03/05/2018	Bond Future		Sell	340	0.00
R209 On 03/05/2018	Bond Future		Buy	340	0.00
R209 On 03/05/2018	Bond Future		Sell	364	0.00
R209 On 03/05/2018	Bond Future		Buy	364	0.00
R209 On 03/05/2018	Bond Future		Sell	409	0.00
R209 On 03/05/2018	Bond Future		Buy	409	0.00
R209 On 03/05/2018	Bond Future		Sell	870	0.00
R209 On 03/05/2018	Bond Future		Buy	870	0.00
Grand Total for Daily Detailed Turnover:				10,274	0.00