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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/02/2018

TO DATE : 20/02/2018

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

ALBI On 03/05/2018	Index Future		Sell	6	0.00
ALBI On 03/05/2018	Index Future		Buy	6	0.00
ALBI On 03/05/2018	Index Future		Sell	6	0.00
ALBI On 03/05/2018	Index Future		Buy	6	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Buy	10	0.00
R186 On 03/05/2018	Bond Future		Sell	10	0.00
R186 On 03/05/2018	Bond Future		Buy	32	0.00
R186 On 03/05/2018	Bond Future		Sell	32	0.00
R186 On 03/05/2018	Bond Future		Buy	46	0.00
R186 On 03/05/2018	Bond Future		Sell	46	0.00
R186 On 03/05/2018	Bond Future		Buy	55	0.00
R186 On 03/05/2018	Bond Future		Sell	55	0.00

R186 On 03/05/2018	Bond Future	Sell	65	0.00
R186 On 03/05/2018	Bond Future	Buy	65	0.00
R186 On 03/05/2018	Bond Future	Buy	71	0.00
R186 On 03/05/2018	Bond Future	Sell	71	0.00
R186 On 03/05/2018	Bond Future	Buy	119	0.00
R186 On 03/05/2018	Bond Future	Sell	119	0.00
R186 On 03/05/2018	Bond Future	Buy	732	0.00
R186 On 03/05/2018	Bond Future	Sell	732	0.00
R186 On 03/05/2018	Bond Future	Sell	1,000	0.00
R186 On 03/05/2018	Bond Future	Buy	1,000	0.00
R186 On 03/05/2018	Bond Future	Buy	1,000	0.00
R186 On 03/05/2018	Bond Future	Sell	1,000	0.00
R186 On 03/05/2018	Bond Future	Sell	1,007	0.00
R186 On 03/05/2018	Bond Future	Buy	1,007	0.00
R186 On 03/05/2018	Bond Future	Sell	1,007	0.00
R186 On 03/05/2018	Bond Future	Buy	1,007	0.00

R2037 Bond Future

2037 On 03/05/2018	Bond Future	Buy	27	0.00
2037 On 03/05/2018	Bond Future	Sell	27	0.00

R2040 Bond Future

2040 On 03/05/2018	Bond Future	Sell	33	0.00
2040 On 03/05/2018	Bond Future	Buy	33	0.00
2040 On 03/05/2018	Bond Future	Sell	56	0.00
2040 On 03/05/2018	Bond Future	Buy	56	0.00
2040 On 03/05/2018	Bond Future	Sell	220	0.00
2040 On 03/05/2018	Bond Future	Buy	220	0.00
2040 On 03/05/2018	Bond Future	Sell	309	0.00
2040 On 03/05/2018	Bond Future	Buy	309	0.00

R2048 Bond Future

R248 On 03/05/2018	Bond Future	Sell	974	0.00
R248 On 03/05/2018	Bond Future	Buy	974	0.00

R207 Bond Future

R207 On 03/05/2018	Bond Future	Buy	40	0.00
R207 On 03/05/2018	Bond Future	Sell	40	0.00

R209 Bond Future

R209 On 03/05/2018	Bond Future	Buy	16	0.00
R209 On 03/05/2018	Bond Future	Sell	16	0.00
R209 On 03/05/2018	Bond Future	Buy	178	0.00
R209 On 03/05/2018	Bond Future	Sell	178	0.00
R209 On 03/05/2018	Bond Future	Buy	194	0.00
R209 On 03/05/2018	Bond Future	Sell	194	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**7,203****0.00**