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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/05/2017

TO DATE : 18/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/08/2017	Index Future		Buy	6	0.00
ALBI On 03/08/2017	Index Future		Sell	6	0.00
ALBI On 03/08/2017	Index Future		Buy	6	0.00
ALBI On 03/08/2017	Index Future		Sell	6	0.00
ALBI On 03/08/2017	Index Future		Buy	21	0.00
ALBI On 03/08/2017	Index Future		Sell	21	0.00
ALBI On 03/08/2017	Index Future		Sell	33	0.00
ALBI On 03/08/2017	Index Future		Buy	33	0.00
ALBI On 03/08/2017	Index Future		Sell	33	0.00
ALBI On 03/08/2017	Index Future		Buy	33	0.00
I2050 Bond Future					
2050 On 03/08/2017	Bond Future		Buy	20	0.00
2050 On 03/08/2017	Bond Future		Sell	20	0.00

2050 On 03/08/2017	Bond Future	Sell	20	0.00
2050 On 03/08/2017	Bond Future	Buy	20	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	12	0.00
R186 On 03/08/2017	Bond Future	Buy	12	0.00
R186 On 03/08/2017	Bond Future	Sell	16	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	17	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	28	0.00
R186 On 03/08/2017	Bond Future	Buy	28	0.00
R186 On 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 03/08/2017	Bond Future	Sell	31	0.00
R186 On 03/08/2017	Bond Future	Buy	31	0.00
R186 On 03/08/2017	Bond Future	Sell	41	0.00
R186 On 03/08/2017	Bond Future	Buy	41	0.00
R186 On 03/08/2017	Bond Future	Sell	56	0.00
R186 On 03/08/2017	Bond Future	Buy	56	0.00
R186 On 03/08/2017	Bond Future	Sell	95	0.00
R186 On 03/08/2017	Bond Future	Buy	95	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Sell	145	0.00
R186 On 03/08/2017	Bond Future		Buy	145	0.00
R186 On 03/08/2017	Bond Future		Sell	150	0.00
R186 On 03/08/2017	Bond Future		Buy	150	0.00
R186 On 03/08/2017	Bond Future		Buy	164	0.00
R186 On 03/08/2017	Bond Future		Sell	164	0.00
R186 On 03/08/2017	Bond Future		Sell	253	0.00
R186 On 03/08/2017	Bond Future		Buy	253	0.00
R186 On 03/08/2017	Bond Future		Buy	275	0.00
R186 On 03/08/2017	Bond Future		Sell	275	0.00
R186 On 03/08/2017	Bond Future		Sell	283	0.00
R186 On 03/08/2017	Bond Future		Buy	283	0.00
R186 On 03/08/2017	Bond Future		Sell	388	0.00
R186 On 03/08/2017	Bond Future		Buy	388	0.00
R186 On 03/08/2017	Bond Future		Sell	390	0.00
R186 On 03/08/2017	Bond Future		Buy	390	0.00
R186 On 03/08/2017	Bond Future		Sell	581	0.00
R186 On 03/08/2017	Bond Future		Buy	581	0.00
R186 On 03/08/2017	Bond Future		Sell	695	0.00
R186 On 03/08/2017	Bond Future		Buy	695	0.00
R186 On 03/08/2017	Bond Future		Sell	729	0.00
R186 On 03/08/2017	Bond Future		Buy	729	0.00
R186 On 03/08/2017	Bond Future		Sell	2,041	0.00
R186 On 03/08/2017	Bond Future		Buy	2,041	0.00
R186 On 03/08/2017	Bond Future		Sell	5,000	0.00
R186 On 03/08/2017	Bond Future		Buy	5,000	0.00
R186 On 03/08/2017	Bond Future		Sell	5,000	0.00
R186 On 03/08/2017	Bond Future		Buy	5,000	0.00
R2023 Bond Future					
R023 On 03/08/2017	Bond Future		Buy	12	0.00
R023 On 03/08/2017	Bond Future		Sell	12	0.00
R023 On 03/08/2017	Bond Future		Buy	12	0.00
R023 On 03/08/2017	Bond Future		Sell	12	0.00
R2030 Bond Future					
2030 On 03/08/2017	Bond Future		Buy	113	0.00
2030 On 03/08/2017	Bond Future		Sell	113	0.00
2030 On 03/08/2017	Bond Future		Sell	113	0.00
2030 On 03/08/2017	Bond Future		Buy	113	0.00

R2032 Bond Future

2032 On 03/08/2017	Bond Future	Sell	80	0.00
2032 On 03/08/2017	Bond Future	Buy	80	0.00
2032 On 03/08/2017	Bond Future	Sell	1,676	0.00
2032 On 03/08/2017	Bond Future	Buy	1,676	0.00
2032 On 03/08/2017	Bond Future	Sell	1,756	0.00
2032 On 03/08/2017	Bond Future	Buy	1,756	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Sell	3	0.00
R204 On 03/08/2017	Bond Future	Buy	3	0.00
R204 On 03/08/2017	Bond Future	Sell	163	0.00
R204 On 03/08/2017	Bond Future	Buy	163	0.00
R204 On 03/08/2017	Bond Future	Buy	166	0.00
R204 On 03/08/2017	Bond Future	Sell	166	0.00

R208 Bond Futures

R208 On 03/08/2017	Bond Future	Buy	2	0.00
R208 On 03/08/2017	Bond Future	Sell	2	0.00
R208 On 03/08/2017	Bond Future	Buy	10	0.00
R208 On 03/08/2017	Bond Future	Sell	10	0.00
R208 On 03/08/2017	Bond Future	Buy	20	0.00
R208 On 03/08/2017	Bond Future	Sell	20	0.00
R208 On 03/08/2017	Bond Future	Buy	30	0.00
R208 On 03/08/2017	Bond Future	Sell	30	0.00
R208 On 03/08/2017	Bond Future	Buy	30	0.00
R208 On 03/08/2017	Bond Future	Sell	30	0.00
R208 On 03/08/2017	Bond Future	Buy	50	0.00
R208 On 03/08/2017	Bond Future	Sell	50	0.00
R208 On 03/08/2017	Bond Future	Buy	60	0.00
R208 On 03/08/2017	Bond Future	Sell	60	0.00
R208 On 03/08/2017	Bond Future	Buy	550	0.00
R208 On 03/08/2017	Bond Future	Sell	550	0.00
R208 On 03/08/2017	Bond Future	Sell	752	0.00
R208 On 03/08/2017	Bond Future	Buy	752	0.00

Grand Total for Daily Detailed Turnover:**22,276****0.00**