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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2017

TO DATE : 29/09/2017

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

R186 On 02/11/2017	Bond Future		Buy	8	0.00
R186 On 02/11/2017	Bond Future		Sell	8	0.00
R186 On 02/11/2017	Bond Future		Buy	9	0.00
R186 On 02/11/2017	Bond Future		Sell	9	0.00
R186 On 02/11/2017	Bond Future		Buy	9	0.00
R186 On 02/11/2017	Bond Future		Sell	9	0.00
R186 On 02/11/2017	Bond Future		Buy	9	0.00
R186 On 02/11/2017	Bond Future		Sell	9	0.00
R186 On 02/11/2017	Bond Future		Buy	11	0.00
R186 On 02/11/2017	Bond Future		Sell	11	0.00
R186 On 02/11/2017	Bond Future		Buy	11	0.00
R186 On 02/11/2017	Bond Future		Sell	11	0.00
R186 On 02/11/2017	Bond Future		Buy	15	0.00
R186 On 02/11/2017	Bond Future		Sell	15	0.00

R186 On 02/11/2017	Bond Future	Buy	70	0.00
R186 On 02/11/2017	Bond Future	Sell	70	0.00
R186 On 02/11/2017	Bond Future	Buy	88	0.00
R186 On 02/11/2017	Bond Future	Sell	88	0.00
R186 On 02/11/2017	Bond Future	Buy	88	0.00
R186 On 02/11/2017	Bond Future	Sell	88	0.00
R186 On 02/11/2017	Bond Future	Sell	130	0.00
R186 On 02/11/2017	Bond Future	Buy	130	0.00
R186 On 02/11/2017	Bond Future	Sell	147	0.00
R186 On 02/11/2017	Bond Future	Buy	147	0.00
R186 On 02/11/2017	Bond Future	Buy	147	0.00
R186 On 02/11/2017	Bond Future	Buy	147	0.00
R186 On 02/11/2017	Bond Future	Sell	147	0.00
R186 On 02/11/2017	Bond Future	Sell	265	0.00
R186 On 02/11/2017	Bond Future	Buy	265	0.00
R186 On 02/11/2017	Bond Future	Sell	431	0.00
R186 On 02/11/2017	Bond Future	Buy	431	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	160	0.00
2030 On 02/11/2017	Bond Future	Buy	160	0.00
2030 On 02/11/2017	Bond Future	Sell	300	0.00
2030 On 02/11/2017	Bond Future	Buy	300	0.00
2030 On 02/11/2017	Bond Future	Sell	460	0.00
2030 On 02/11/2017	Bond Future	Buy	460	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Buy	59	0.00
2037 On 02/11/2017	Bond Future	Sell	59	0.00
2037 On 02/11/2017	Bond Future	Sell	105	0.00
2037 On 02/11/2017	Bond Future	Buy	105	0.00
2037 On 02/11/2017	Bond Future	Sell	112	0.00
2037 On 02/11/2017	Bond Future	Buy	112	0.00
2037 On 02/11/2017	Bond Future	Sell	821	0.00
2037 On 02/11/2017	Bond Future	Buy	821	0.00
2037 On 02/11/2017	Bond Future	Sell	985	0.00
2037 On 02/11/2017	Bond Future	Buy	985	0.00

R2040 Bond Future

2040 On 02/11/2017	Bond Future	Buy	750	0.00
2040 On 02/11/2017	Bond Future	Sell	750	0.00

R2048 Bond Future

R248 On 02/11/2017	Bond Future	Sell	400	0.00
R248 On 02/11/2017	Bond Future	Buy	400	0.00
R248 On 02/11/2017	Bond Future	Sell	400	0.00
R248 On 02/11/2017	Bond Future	Buy	400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 02/11/2017	Bond Future		Sell	132	0.00
R209 On 02/11/2017	Bond Future		Buy	132	0.00
Grand Total for Daily Detailed Turnover:				6,122	0.00