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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/10/2017

TO DATE : 18/10/2017

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

ALBI On 02/11/2017	Index Future		Sell	92	0.00
ALBI On 02/11/2017	Index Future		Buy	92	0.00
ALBI On 02/11/2017	Index Future		Buy	92	0.00
ALBI On 02/11/2017	Index Future		Sell	92	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
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	25	0.00
R186 On 02/11/2017	Bond Future		Sell	25	0.00

R186 On 02/11/2017	Bond Future	Buy	52	0.00
R186 On 02/11/2017	Bond Future	Sell	52	0.00
R186 On 02/11/2017	Bond Future	Buy	67	0.00
R186 On 02/11/2017	Bond Future	Sell	67	0.00
R186 On 02/11/2017	Bond Future	Buy	95	0.00
R186 On 02/11/2017	Bond Future	Sell	95	0.00
R186 On 02/11/2017	Bond Future	Buy	200	0.00
R186 On 02/11/2017	Bond Future	Sell	200	0.00
R186 On 02/11/2017	Bond Future	Buy	227	0.00
R186 On 02/11/2017	Bond Future	Sell	227	0.00
R186 On 02/11/2017	Bond Future	Buy	542	0.00
R186 On 02/11/2017	Bond Future	Sell	542	0.00
R186 On 02/11/2017	Bond Future	Buy	820	0.00
R186 On 02/11/2017	Bond Future	Sell	820	0.00
R186 On 02/11/2017	Bond Future	Buy	1,724	0.00
R186 On 02/11/2017	Bond Future	Sell	1,724	0.00
R186 On 02/11/2017	Bond Future	Buy	1,945	0.00
R186 On 02/11/2017	Bond Future	Sell	1,945	0.00
R186 On 02/11/2017	Bond Future	Buy	4,608	0.00
R186 On 02/11/2017	Bond Future	Sell	4,608	0.00

R202 Bond Future

R202 On 02/11/2017	Bond Future	Buy	7	0.00
R202 On 02/11/2017	Bond Future	Sell	7	0.00
R202 On 02/11/2017	Bond Future	Sell	7	0.00
R202 On 02/11/2017	Bond Future	Buy	7	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	16	0.00
R023 On 02/11/2017	Bond Future	Buy	16	0.00
R023 On 02/11/2017	Bond Future	Sell	34	0.00
R023 On 02/11/2017	Bond Future	Buy	34	0.00
R023 On 02/11/2017	Bond Future	Sell	39	0.00
R023 On 02/11/2017	Bond Future	Buy	39	0.00
R023 On 02/11/2017	Bond Future	Sell	150	0.00
R023 On 02/11/2017	Bond Future	Buy	150	0.00
R023 On 02/11/2017	Bond Future	Sell	217	0.00
R023 On 02/11/2017	Bond Future	Buy	217	0.00
R023 On 02/11/2017	Bond Future	Buy	456	0.00
R023 On 02/11/2017	Bond Future	Sell	456	0.00

R2030 Bond Future

2030 On 01/02/2018	Bond Future	Sell	2	0.00
2030 On 01/02/2018	Bond Future	Buy	2	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 01/02/2018			Sell	1	0.00
2037 On 01/02/2018			Buy	1	0.00
2037 On 01/02/2018			Sell	46	0.00
2037 On 01/02/2018			Buy	46	0.00
2037 On 01/02/2018			Sell	68	0.00
2037 On 01/02/2018			Buy	68	0.00
2037 On 01/02/2018			Sell	115	0.00
2037 On 01/02/2018			Buy	115	0.00
2037 On 01/02/2018			Sell	120	0.00
2037 On 01/02/2018			Buy	120	0.00
R2040 Bond Future					
2040 On 01/02/2018			Sell	45	0.00
2040 On 01/02/2018			Buy	45	0.00
2040 On 01/02/2018			Sell	65	0.00
2040 On 01/02/2018			Buy	65	0.00
2040 On 01/02/2018			Sell	110	0.00
2040 On 01/02/2018			Buy	110	0.00
R209 Bond Future					
R209 On 02/11/2017			Buy	50	0.00
R209 On 02/11/2017			Sell	50	0.00
R209 On 02/11/2017			Buy	51	0.00
R209 On 02/11/2017			Sell	51	0.00
R209 On 02/11/2017			Buy	421	0.00
R209 On 02/11/2017			Sell	421	0.00
R209 On 02/11/2017			Sell	472	0.00
R209 On 02/11/2017			Buy	472	0.00
R213 Bond Future					
R213 On 02/11/2017			Buy	21	0.00
R213 On 02/11/2017			Sell	21	0.00
R213 On 02/11/2017			Buy	34	0.00
R213 On 02/11/2017			Sell	34	0.00
R213 On 02/11/2017			Buy	48	0.00
R213 On 02/11/2017			Sell	48	0.00
R213 On 02/11/2017			Buy	81	0.00
R213 On 02/11/2017			Sell	81	0.00
R213 On 02/11/2017			Buy	86	0.00
R213 On 02/11/2017			Sell	86	0.00
R213 On 02/11/2017			Buy	347	0.00

R213 On 02/11/2017	Bond Future	Sell	347	0.00
R213 On 02/11/2017	Bond Future	Sell	617	0.00
R213 On 02/11/2017	Bond Future	Buy	617	0.00

Grand Total for Daily Detailed Turnover: **14,235** **0.00**