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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/10/2017

TO DATE : 20/10/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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ES33 Bond Future

ES33 On 02/11/2017	Bond Future		Buy	49	0.00
ES33 On 02/11/2017	Bond Future		Buy	49	0.00
ES33 On 02/11/2017	Bond Future		Sell	49	0.00
ES33 On 02/11/2017	Bond Future		Sell	49	0.00
ES33 On 01/02/2018	Bond Future		Buy	49	0.00
ES33 On 01/02/2018	Bond Future		Sell	49	0.00
ES33 On 01/02/2018	Bond Future		Sell	49	0.00
ES33 On 01/02/2018	Bond Future		Buy	49	0.00

ES42 Bond Future

ES42 On 02/11/2017	Bond Future		Buy	70	0.00
ES42 On 02/11/2017	Bond Future		Sell	70	0.00
ES42 On 02/11/2017	Bond Future		Buy	70	0.00
ES42 On 02/11/2017	Bond Future		Sell	70	0.00

ES42 On 01/02/2018	Bond Future	Sell	70	0.00
ES42 On 01/02/2018	Bond Future	Buy	70	0.00
ES42 On 01/02/2018	Bond Future	Sell	70	0.00
ES42 On 01/02/2018	Bond Future	Buy	70	0.00

Govi Total Return Index

GOVI On 02/11/2017	GOVI	Sell	1	0.00
GOVI On 02/11/2017	GOVI	Buy	1	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Sell	17	0.00
R186 On 02/11/2017	Bond Future	Buy	17	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	53	0.00
R186 On 02/11/2017	Bond Future	Buy	53	0.00
R186 On 02/11/2017	Bond Future	Sell	60	0.00
R186 On 02/11/2017	Bond Future	Buy	60	0.00
R186 On 02/11/2017	Bond Future	Sell	64	0.00
R186 On 02/11/2017	Bond Future	Buy	64	0.00
R186 On 02/11/2017	Bond Future	Sell	80	0.00
R186 On 02/11/2017	Bond Future	Buy	80	0.00
R186 On 02/11/2017	Bond Future	Sell	100	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Sell	190	0.00
R186 On 02/11/2017	Bond Future	Buy	190	0.00
R186 On 02/11/2017	Bond Future	Sell	194	0.00
R186 On 02/11/2017	Bond Future	Buy	194	0.00
R186 On 02/11/2017	Bond Future	Sell	194	0.00
R186 On 02/11/2017	Bond Future	Buy	194	0.00
R186 On 02/11/2017	Bond Future	Sell	260	0.00
R186 On 02/11/2017	Bond Future	Buy	260	0.00
R186 On 02/11/2017	Bond Future	Sell	281	0.00
R186 On 02/11/2017	Bond Future	Buy	281	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Sell	780	0.00
R186 On 02/11/2017	Bond Future		Buy	780	0.00
R186 On 02/11/2017	Bond Future		Sell	900	0.00
R186 On 02/11/2017	Bond Future		Buy	900	0.00
R186 On 02/11/2017	Bond Future		Buy	1,977	0.00
R186 On 02/11/2017	Bond Future		Sell	1,977	0.00
R2023 Bond Future					
R023 On 02/11/2017	Bond Future		Sell	6	0.00
R023 On 02/11/2017	Bond Future		Buy	6	0.00
R023 On 02/11/2017	Bond Future		Buy	8	0.00
R023 On 02/11/2017	Bond Future		Sell	8	0.00
R023 On 02/11/2017	Bond Future		Sell	11	0.00
R023 On 02/11/2017	Bond Future		Buy	11	0.00
R023 On 02/11/2017	Bond Future		Sell	12	0.00
R023 On 02/11/2017	Bond Future		Buy	12	0.00
R023 On 02/11/2017	Bond Future		Sell	14	0.00
R023 On 02/11/2017	Bond Future		Buy	14	0.00
R023 On 02/11/2017	Bond Future		Buy	43	0.00
R023 On 02/11/2017	Bond Future		Sell	43	0.00
R2044 Bond Future					
2044 On 02/11/2017	Bond Future		Buy	8	0.00
2044 On 02/11/2017	Bond Future		Sell	8	0.00
2044 On 02/11/2017	Bond Future		Buy	14	0.00
2044 On 02/11/2017	Bond Future		Sell	14	0.00
2044 On 02/11/2017	Bond Future		Buy	16	0.00
2044 On 02/11/2017	Bond Future		Sell	16	0.00
2044 On 02/11/2017	Bond Future		Buy	35	0.00
2044 On 02/11/2017	Bond Future		Sell	35	0.00
2044 On 02/11/2017	Bond Future		Buy	147	0.00
2044 On 02/11/2017	Bond Future		Sell	147	0.00
2044 On 02/11/2017	Bond Future		Buy	282	0.00
2044 On 02/11/2017	Bond Future		Sell	282	0.00
2044 On 02/11/2017	Bond Future		Buy	502	0.00
2044 On 02/11/2017	Bond Future		Sell	502	0.00
2044 On 01/02/2018	Bond Future		Buy	1,300	0.00
2044 On 01/02/2018	Bond Future		Sell	1,300	0.00
2044 On 01/02/2018	Bond Future		Buy	5,000	0.00
2044 On 01/02/2018	Bond Future		Sell	5,000	0.00
2044 On 01/02/2018	Bond Future		Sell	6,300	0.00

2044 On 01/02/2018	Bond Future	Buy	6,300	0.00
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R2048 Bond Future

R248 On 02/11/2017	Bond Future	Buy	6	0.00
R248 On 02/11/2017	Bond Future	Sell	6	0.00
R248 On 02/11/2017	Bond Future	Buy	23	0.00
R248 On 02/11/2017	Bond Future	Sell	23	0.00
R248 On 02/11/2017	Bond Future	Buy	24	0.00
R248 On 02/11/2017	Bond Future	Sell	24	0.00
R248 On 02/11/2017	Bond Future	Buy	31	0.00
R248 On 02/11/2017	Bond Future	Sell	31	0.00
R248 On 02/11/2017	Bond Future	Buy	143	0.00
R248 On 02/11/2017	Bond Future	Sell	143	0.00
R248 On 01/02/2018	Bond Future	Buy	199	0.00
R248 On 01/02/2018	Bond Future	Sell	199	0.00
R248 On 01/02/2018	Bond Future	Sell	199	0.00
R248 On 01/02/2018	Bond Future	Buy	199	0.00
R248 On 02/11/2017	Bond Future	Sell	201	0.00
R248 On 02/11/2017	Bond Future	Buy	201	0.00
R248 On 02/11/2017	Bond Future	Buy	201	0.00
R248 On 02/11/2017	Bond Future	Sell	201	0.00
R248 On 02/11/2017	Bond Future	Buy	474	0.00
R248 On 02/11/2017	Bond Future	Sell	474	0.00
R248 On 02/11/2017	Bond Future	Sell	701	0.00
R248 On 02/11/2017	Bond Future	Buy	701	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Sell	72	0.00
R208 On 02/11/2017	Bond Future	Buy	72	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Sell	6	0.00
R209 On 02/11/2017	Bond Future	Buy	6	0.00
R209 On 02/11/2017	Bond Future	Sell	6	0.00
R209 On 02/11/2017	Bond Future	Buy	6	0.00
R209 On 02/11/2017	Bond Future	Sell	14	0.00
R209 On 02/11/2017	Bond Future	Buy	14	0.00
R209 On 02/11/2017	Bond Future	Sell	14	0.00
R209 On 02/11/2017	Bond Future	Buy	14	0.00
R209 On 02/11/2017	Bond Future	Sell	20	0.00
R209 On 02/11/2017	Bond Future	Buy	20	0.00
R209 On 02/11/2017	Bond Future	Sell	20	0.00
R209 On 02/11/2017	Bond Future	Buy	20	0.00
R209 On 01/02/2018	Bond Future	Sell	45	0.00
R209 On 01/02/2018	Bond Future	Buy	45	0.00
R209 On 01/02/2018	Bond Future	Buy	45	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/02/2018	Bond Future		Sell	45	0.00
R214 Bond Future					
R214 On 02/11/2017	Bond Future		Buy	31	0.00
R214 On 02/11/2017	Bond Future		Sell	31	0.00
R214 On 02/11/2017	Bond Future		Sell	279	0.00
R214 On 02/11/2017	Bond Future		Buy	279	0.00
R214 On 02/11/2017	Bond Future		Sell	279	0.00
R214 On 02/11/2017	Bond Future		Buy	279	0.00
R214 On 01/02/2018	Bond Future		Buy	283	0.00
R214 On 01/02/2018	Bond Future		Sell	283	0.00
Grand Total for Daily Detailed Turnover:				22,723	0.00