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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/12/2017

TO DATE : 29/12/2017

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

ALBI On 01/02/2018	Index Future		Sell	5	0.00
ALBI On 01/02/2018	Index Future		Buy	5	0.00
ALBI On 01/02/2018	Index Future		Buy	5	0.00
ALBI On 01/02/2018	Index Future		Sell	5	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future		Buy	30	0.00
R186 On 01/02/2018	Bond Future		Sell	30	0.00
R186 On 01/02/2018	Bond Future		Buy	172	0.00
R186 On 01/02/2018	Bond Future		Sell	172	0.00
R186 On 01/02/2018	Bond Future		Buy	190	0.00
R186 On 01/02/2018	Bond Future		Sell	190	0.00
R186 On 01/02/2018	Bond Future		Buy	298	0.00
R186 On 01/02/2018	Bond Future		Sell	298	0.00

R186 On 01/02/2018	Bond Future	Sell	518	0.00
R186 On 01/02/2018	Bond Future	Buy	518	0.00
R197 Bond Future				
R197 On 01/02/2018	Bond Future	Buy	71	0.00
R197 On 01/02/2018	Bond Future	Sell	71	0.00
R197 On 01/02/2018	Bond Future	Sell	71	0.00
R197 On 01/02/2018	Bond Future	Buy	71	0.00
R202 Bond Future				
R202 On 01/02/2018	Bond Future	Buy	6	0.00
R202 On 01/02/2018	Bond Future	Sell	6	0.00
R202 On 01/02/2018	Bond Future	Buy	11	0.00
R202 On 01/02/2018	Bond Future	Sell	11	0.00
R202 On 01/02/2018	Bond Future	Sell	17	0.00
R202 On 01/02/2018	Bond Future	Buy	17	0.00
R2023 Bond Future				
R023 On 01/02/2018	Bond Future	Sell	12	0.00
R023 On 01/02/2018	Bond Future	Buy	12	0.00
R2035 Bond Future				
R035 On 01/02/2018	Bond Future	Buy	19	0.00
R035 On 01/02/2018	Bond Future	Sell	19	0.00
R035 On 01/02/2018	Bond Future	Sell	300	0.00
R035 On 01/02/2018	Bond Future	Buy	300	0.00
R035 On 01/02/2018	Bond Future	Buy	305	0.00
R035 On 01/02/2018	Bond Future	Sell	305	0.00
R035 On 01/02/2018	Bond Future	Buy	340	0.00
R035 On 01/02/2018	Bond Future	Sell	340	0.00
R035 On 01/02/2018	Bond Future	Buy	664	0.00
R035 On 01/02/2018	Bond Future	Sell	664	0.00
R2037 Bond Future				
2037 On 01/02/2018	Bond Future	Buy	115	0.00
2037 On 01/02/2018	Bond Future	Sell	115	0.00
2037 On 01/02/2018	Bond Future	Buy	136	0.00
2037 On 01/02/2018	Bond Future	Sell	136	0.00
2037 On 01/02/2018	Bond Future	Buy	251	0.00
2037 On 01/02/2018	Bond Future	Sell	251	0.00
R2040 Bond Future				
2040 On 01/02/2018	Bond Future	Sell	200	0.00
2040 On 01/02/2018	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 01/02/2018	Bond Future		Sell	8	0.00
2044 On 01/02/2018	Bond Future		Buy	8	0.00
R2048 Bond Future					
R248 On 01/02/2018	Bond Future		Sell	6	0.00
R248 On 01/02/2018	Bond Future		Buy	6	0.00
R208 Bond Futures					
R208 On 01/02/2018	Bond Future		Buy	115	0.00
R208 On 01/02/2018	Bond Future		Sell	115	0.00
R208 On 01/02/2018	Bond Future		Buy	331	0.00
R208 On 01/02/2018	Bond Future		Sell	331	0.00
R208 On 01/02/2018	Bond Future		Sell	446	0.00
R208 On 01/02/2018	Bond Future		Buy	446	0.00
R209 Bond Future					
R209 On 01/02/2018	Bond Future		Buy	83	0.00
R209 On 01/02/2018	Bond Future		Sell	83	0.00
R209 On 01/02/2018	Bond Future		Sell	83	0.00
R209 On 01/02/2018	Bond Future		Buy	83	0.00
R213 Bond Future					
R213 On 01/02/2018	Bond Future		Buy	9	0.00
R213 On 01/02/2018	Bond Future		Sell	9	0.00
R213 On 01/02/2018	Bond Future		Buy	17	0.00
R213 On 01/02/2018	Bond Future		Sell	17	0.00
Grand Total for Daily Detailed Turnover:				4,834	0.00