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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/02/2018

TO DATE : 09/02/2018

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

ALBI On 03/05/2018	Index Future		Buy	1	0.00
ALBI On 03/05/2018	Index Future		Sell	1	0.00
ALBI On 03/05/2018	Index Future		Buy	1	0.00
ALBI On 03/05/2018	Index Future		Sell	1	0.00
ALBI On 03/05/2018	Index Future		Sell	3	0.00
ALBI On 03/05/2018	Index Future		Buy	3	0.00
ALBI On 03/05/2018	Index Future		Buy	3	0.00
ALBI On 03/05/2018	Index Future		Sell	3	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Sell	11	0.00
R186 On 03/05/2018	Bond Future		Buy	11	0.00
R186 On 03/05/2018	Bond Future		Sell	20	0.00
R186 On 03/05/2018	Bond Future		Buy	20	0.00

R186 On 03/05/2018	Bond Future	Sell	20	0.00
R186 On 03/05/2018	Bond Future	Buy	20	0.00
R186 On 03/05/2018	Bond Future	Buy	23	0.00
R186 On 03/05/2018	Bond Future	Sell	23	0.00
R186 On 03/05/2018	Bond Future	Sell	31	0.00
R186 On 03/05/2018	Bond Future	Buy	31	0.00
R186 On 03/05/2018	Bond Future	Sell	34	0.00
R186 On 03/05/2018	Bond Future	Buy	34	0.00
R186 On 03/05/2018	Bond Future	Buy	40	0.00
R186 On 03/05/2018	Bond Future	Sell	40	0.00
R186 On 03/05/2018	Bond Future	Buy	63	0.00
R186 On 03/05/2018	Bond Future	Sell	63	0.00
R186 On 03/05/2018	Bond Future	Sell	146	0.00
R186 On 03/05/2018	Bond Future	Buy	146	0.00
R186 On 03/05/2018	Bond Future	Buy	466	0.00
R186 On 03/05/2018	Bond Future	Sell	466	0.00
R186 On 03/05/2018	Bond Future	Sell	559	0.00
R186 On 03/05/2018	Bond Future	Buy	559	0.00
R186 On 03/05/2018	Bond Future	Sell	821	0.00
R186 On 03/05/2018	Bond Future	Buy	821	0.00
R186 On 03/05/2018	Bond Future	Buy	867	0.00
R186 On 03/05/2018	Bond Future	Sell	867	0.00
R186 On 03/05/2018	Bond Future	Buy	1,333	0.00
R186 On 03/05/2018	Bond Future	Sell	1,333	0.00
R186 On 03/05/2018	Bond Future	Sell	1,734	0.00
R186 On 03/05/2018	Bond Future	Buy	1,734	0.00
R186 On 03/05/2018	Bond Future	Sell	1,734	0.00
R186 On 03/05/2018	Bond Future	Buy	1,734	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future	Buy	627	0.00
2030 On 03/05/2018	Bond Future	Sell	627	0.00
2030 On 03/05/2018	Bond Future	Buy	1,165	0.00
2030 On 03/05/2018	Bond Future	Sell	1,165	0.00
2030 On 03/05/2018	Bond Future	Sell	1,792	0.00
2030 On 03/05/2018	Bond Future	Buy	1,792	0.00
2030 On 03/05/2018	Bond Future	Buy	2,330	0.00
2030 On 03/05/2018	Bond Future	Sell	2,330	0.00
2030 On 03/05/2018	Bond Future	Buy	2,330	0.00
2030 On 03/05/2018	Bond Future	Sell	2,330	0.00

R2040 Bond Future

2040 On 03/05/2018	Bond Future	Sell	40	0.00
2040 On 03/05/2018	Bond Future	Buy	40	0.00
2040 On 03/05/2018	Bond Future	Sell	40	0.00
2040 On 03/05/2018	Bond Future	Buy	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/05/2018			Sell	180	0.00
2040 On 03/05/2018			Buy	180	0.00
2040 On 03/05/2018			Sell	550	0.00
2040 On 03/05/2018			Buy	550	0.00
2040 On 03/05/2018			Sell	550	0.00
2040 On 03/05/2018			Buy	550	0.00
2040 On 03/05/2018			Sell	1,900	0.00
2040 On 03/05/2018			Buy	1,900	0.00
2040 On 03/05/2018			Buy	3,260	0.00
2040 On 03/05/2018			Sell	3,260	0.00
R2048 Bond Future					
R248 On 03/05/2018			Sell	717	0.00
R248 On 03/05/2018			Buy	717	0.00
R248 On 03/05/2018			Sell	1,333	0.00
R248 On 03/05/2018			Buy	1,333	0.00
R248 On 03/05/2018			Sell	2,050	0.00
R248 On 03/05/2018			Buy	2,050	0.00
R248 On 03/05/2018			Sell	2,666	0.00
R248 On 03/05/2018			Buy	2,666	0.00
R248 On 03/05/2018			Sell	2,666	0.00
R248 On 03/05/2018			Buy	2,666	0.00
R208 Bond Futures					
R208 On 03/05/2018			Sell	90	0.00
R208 On 03/05/2018			Buy	90	0.00
R208 On 03/05/2018			Buy	90	0.00
R208 On 03/05/2018			Sell	90	0.00
R209 Bond Future					
R209 On 03/05/2018	8.95	Call	Buy	1,321	0.00
R209 On 03/05/2018	8.95	Call	Sell	1,321	0.00
R209 On 03/05/2018	8.95	Call	Buy	1,321	0.00
R209 On 03/05/2018	8.95	Call	Sell	1,321	0.00
R209 On 03/05/2018	9.30	Call	Buy	1,321	0.00
R209 On 03/05/2018	9.30	Call	Sell	1,321	0.00
R209 On 03/05/2018	9.30	Call	Buy	1,321	0.00
R209 On 03/05/2018	9.30	Call	Sell	1,321	0.00
Grand Total for Daily Detailed Turnover:				37,570	0.00