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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/02/2018

TO DATE : 22/02/2018

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		Sell	3	0.00
ALBI On 03/05/2018	Index Future		Buy	3	0.00
ALBI On 03/05/2018	Index Future		Sell	4	0.00
ALBI On 03/05/2018	Index Future		Buy	4	0.00

Govi Total Return Index

GOVI On 03/05/2018	GOVI		Buy	1	0.00
GOVI On 03/05/2018	GOVI		Sell	1	0.00

New Inflation Linked Index

IGOV On 03/05/2018	Index Future		Buy	1	0.00
IGOV On 03/05/2018	Index Future		Sell	1	0.00

IGOV On 03/05/2018	Index Future	Sell	1	0.00
IGOV On 03/05/2018	Index Future	Buy	1	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00

R186 On 03/05/2018	Bond Future	Buy	6	0.00
R186 On 03/05/2018	Bond Future	Sell	6	0.00
R186 On 03/05/2018	Bond Future	Buy	6	0.00
R186 On 03/05/2018	Bond Future	Sell	6	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	8	0.00
R186 On 03/05/2018	Bond Future	Sell	8	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	11	0.00
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	11	0.00
R186 On 03/05/2018	Bond Future	Buy	11	0.00
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	11	0.00
R186 On 03/05/2018	Bond Future	Buy	13	0.00
R186 On 03/05/2018	Bond Future	Sell	13	0.00
R186 On 03/05/2018	Bond Future	Buy	14	0.00
R186 On 03/05/2018	Bond Future	Sell	14	0.00
R186 On 03/05/2018	Bond Future	Buy	14	0.00
R186 On 03/05/2018	Bond Future	Sell	14	0.00
R186 On 03/05/2018	Bond Future	Buy	14	0.00
R186 On 03/05/2018	Bond Future	Sell	14	0.00
R186 On 03/05/2018	Bond Future	Buy	16	0.00
R186 On 03/05/2018	Bond Future	Sell	16	0.00
R186 On 03/05/2018	Bond Future	Buy	19	0.00
R186 On 03/05/2018	Bond Future	Sell	19	0.00
R186 On 03/05/2018	Bond Future	Buy	19	0.00
R186 On 03/05/2018	Bond Future	Sell	19	0.00
R186 On 03/05/2018	Bond Future	Buy	19	0.00
R186 On 03/05/2018	Bond Future	Sell	19	0.00
R186 On 03/05/2018	Bond Future	Buy	22	0.00
R186 On 03/05/2018	Bond Future	Sell	22	0.00
R186 On 03/05/2018	Bond Future	Buy	26	0.00
R186 On 03/05/2018	Bond Future	Sell	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Sell	29	0.00
R186 On 03/05/2018	Bond Future		Buy	29	0.00
R186 On 03/05/2018	Bond Future		Buy	29	0.00
R186 On 03/05/2018	Bond Future		Sell	29	0.00
R186 On 03/05/2018	Bond Future		Buy	29	0.00
R186 On 03/05/2018	Bond Future		Sell	29	0.00
R186 On 03/05/2018	Bond Future		Sell	32	0.00
R186 On 03/05/2018	Bond Future		Buy	32	0.00
R186 On 03/05/2018	Bond Future		Buy	38	0.00
R186 On 03/05/2018	Bond Future		Sell	38	0.00
R186 On 03/05/2018	Bond Future		Sell	43	0.00
R186 On 03/05/2018	Bond Future		Buy	43	0.00
R186 On 03/05/2018	Bond Future		Sell	46	0.00
R186 On 03/05/2018	Bond Future		Buy	46	0.00
R186 On 03/05/2018	Bond Future		Sell	50	0.00
R186 On 03/05/2018	Bond Future		Buy	50	0.00
R186 On 03/05/2018	Bond Future		Buy	61	0.00
R186 On 03/05/2018	Bond Future		Sell	61	0.00
R186 On 03/05/2018	Bond Future		Sell	71	0.00
R186 On 03/05/2018	Bond Future		Buy	71	0.00
R186 On 03/05/2018	Bond Future		Sell	71	0.00
R186 On 03/05/2018	Bond Future		Buy	71	0.00
R186 On 03/05/2018	Bond Future		Buy	81	0.00
R186 On 03/05/2018	Bond Future		Sell	81	0.00
R186 On 03/05/2018	Bond Future		Sell	119	0.00
R186 On 03/05/2018	Bond Future		Buy	119	0.00
R186 On 03/05/2018	Bond Future		Sell	143	0.00
R186 On 03/05/2018	Bond Future		Buy	143	0.00
R186 On 03/05/2018	Bond Future		Sell	150	0.00
R186 On 03/05/2018	Bond Future		Buy	150	0.00
R186 On 03/05/2018	Bond Future		Buy	150	0.00
R186 On 03/05/2018	Bond Future		Sell	150	0.00
R186 On 03/05/2018	Bond Future		Buy	150	0.00
R186 On 03/05/2018	Bond Future		Sell	150	0.00
R186 On 03/05/2018	Bond Future		Buy	182	0.00
R186 On 03/05/2018	Bond Future		Sell	182	0.00
R186 On 03/05/2018	Bond Future		Buy	200	0.00
R186 On 03/05/2018	Bond Future		Sell	200	0.00
R186 On 03/05/2018	Bond Future		Buy	402	0.00
R186 On 03/05/2018	Bond Future		Sell	402	0.00
R186 On 03/05/2018	Bond Future		Buy	485	0.00
R186 On 03/05/2018	Bond Future		Sell	485	0.00

R186 On 03/05/2018	Bond Future	Sell	732	0.00
R186 On 03/05/2018	Bond Future	Buy	732	0.00
R186 On 03/05/2018	Bond Future	Sell	1,000	0.00
R186 On 03/05/2018	Bond Future	Buy	1,000	0.00
R186 On 03/05/2018	Bond Future	Sell	1,000	0.00
R186 On 03/05/2018	Bond Future	Buy	1,000	0.00
R186 On 03/05/2018	Bond Future	Buy	1,500	0.00
R186 On 03/05/2018	Bond Future	Sell	1,500	0.00

R2023 Bond Future

R023 On 03/05/2018	Bond Future	Buy	300	0.00
R023 On 03/05/2018	Bond Future	Sell	300	0.00
R023 On 03/05/2018	Bond Future	Buy	300	0.00
R023 On 03/05/2018	Bond Future	Sell	300	0.00

R2032 Bond Future

2032 On 03/05/2018	Bond Future	Buy	1,050	0.00
2032 On 03/05/2018	Bond Future	Sell	1,050	0.00

R2035 Bond Future

R035 On 03/05/2018	Bond Future	Buy	91	0.00
R035 On 03/05/2018	Bond Future	Sell	91	0.00
R035 On 03/05/2018	Bond Future	Sell	165	0.00
R035 On 03/05/2018	Bond Future	Buy	165	0.00
R035 On 03/05/2018	Bond Future	Sell	237	0.00
R035 On 03/05/2018	Bond Future	Buy	237	0.00
R035 On 03/05/2018	Bond Future	Sell	571	0.00
R035 On 03/05/2018	Bond Future	Buy	571	0.00
R035 On 03/05/2018	Bond Future	Sell	822	0.00
R035 On 03/05/2018	Bond Future	Buy	822	0.00
R035 On 03/05/2018	Bond Future	Sell	1,264	0.00
R035 On 03/05/2018	Bond Future	Buy	1,264	0.00
R035 On 03/05/2018	Bond Future	Sell	1,823	0.00
R035 On 03/05/2018	Bond Future	Buy	1,823	0.00
R035 On 03/05/2018	Bond Future	Buy	2,000	0.00
R035 On 03/05/2018	Bond Future	Sell	2,000	0.00
R035 On 03/05/2018	Bond Future	Sell	2,882	0.00
R035 On 03/05/2018	Bond Future	Buy	2,882	0.00

R2044 Bond Future

2044 On 03/05/2018	Bond Future	Sell	2	0.00
2044 On 03/05/2018	Bond Future	Buy	2	0.00
2044 On 03/05/2018	Bond Future	Sell	68	0.00
2044 On 03/05/2018	Bond Future	Buy	68	0.00
2044 On 03/05/2018	Bond Future	Sell	300	0.00
2044 On 03/05/2018	Bond Future	Buy	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/05/2018	Bond Future		Buy	370	0.00
2044 On 03/05/2018	Bond Future		Sell	370	0.00
2044 On 03/05/2018	Bond Future		Sell	370	0.00
2044 On 03/05/2018	Bond Future		Buy	370	0.00
R208 Bond Futures					
R208 On 03/05/2018	Bond Future		Buy	300	0.00
R208 On 03/05/2018	Bond Future		Sell	300	0.00
R208 On 03/05/2018	Bond Future		Buy	300	0.00
R208 On 03/05/2018	Bond Future		Sell	300	0.00
R209 Bond Future					
R209 On 03/05/2018	Bond Future		Buy	15	0.00
R209 On 03/05/2018	Bond Future		Sell	15	0.00
R209 On 03/05/2018	Bond Future		Buy	172	0.00
R209 On 03/05/2018	Bond Future		Sell	172	0.00
Grand Total for Daily Detailed Turnover:				20,609	0.00