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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/12/2017

TO DATE : 06/12/2017

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

ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00

ES33 Bond Future

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 01/02/2018	Bond Future		Sell	70	0.00
ES42 On 01/02/2018	Bond Future		Buy	70	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 01/02/2018	Bond Future	Buy	3	0.00
R186 On 01/02/2018	Bond Future	Sell	3	0.00
R186 On 01/02/2018	Bond Future	Sell	3	0.00
R186 On 01/02/2018	Bond Future	Buy	3	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00
R186 On 01/02/2018	Bond Future	Buy	14	0.00
R186 On 01/02/2018	Bond Future	Sell	14	0.00
R186 On 01/02/2018	Bond Future	Buy	18	0.00
R186 On 01/02/2018	Bond Future	Sell	18	0.00
R186 On 01/02/2018	Bond Future	Buy	22	0.00
R186 On 01/02/2018	Bond Future	Sell	22	0.00
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	30	0.00
R186 On 01/02/2018	Bond Future	Sell	30	0.00
R186 On 01/02/2018	Bond Future	Sell	30	0.00
R186 On 01/02/2018	Bond Future	Buy	30	0.00
R186 On 01/02/2018	Bond Future	Buy	46	0.00
R186 On 01/02/2018	Bond Future	Sell	46	0.00
R186 On 01/02/2018	Bond Future	Sell	74	0.00
R186 On 01/02/2018	Bond Future	Buy	74	0.00
R186 On 01/02/2018	Bond Future	Buy	77	0.00
R186 On 01/02/2018	Bond Future	Sell	77	0.00
R186 On 01/02/2018	Bond Future	Sell	88	0.00
R186 On 01/02/2018	Bond Future	Buy	88	0.00
R186 On 01/02/2018	Bond Future	Sell	97	0.00
R186 On 01/02/2018	Bond Future	Buy	97	0.00
R186 On 01/02/2018	Bond Future	Buy	129	0.00
R186 On 01/02/2018	Bond Future	Sell	129	0.00
R186 On 01/02/2018	Bond Future	Buy	206	0.00
R186 On 01/02/2018	Bond Future	Sell	206	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018			Buy	281	0.00
R186 On 01/02/2018			Sell	281	0.00
R186 On 01/02/2018			Buy	305	0.00
R186 On 01/02/2018			Sell	305	0.00
R186 On 01/02/2018			Sell	370	0.00
R186 On 01/02/2018			Buy	370	0.00
R186 On 01/02/2018			Sell	384	0.00
R186 On 01/02/2018			Buy	384	0.00
R186 On 01/02/2018			Buy	446	0.00
R186 On 01/02/2018			Sell	446	0.00
R186 On 01/02/2018			Sell	579	0.00
R186 On 01/02/2018			Buy	579	0.00
R186 On 01/02/2018			Buy	724	0.00
R186 On 01/02/2018			Sell	724	0.00
R186 On 01/02/2018			Buy	1,063	0.00
R186 On 01/02/2018			Sell	1,063	0.00

R2023 Bond Future

R023 On 01/02/2018			Sell	6	0.00
R023 On 01/02/2018			Buy	6	0.00
R023 On 01/02/2018			Sell	6	0.00
R023 On 01/02/2018			Buy	6	0.00
R023 On 01/02/2018			Sell	455	0.00
R023 On 01/02/2018			Buy	455	0.00
R023 On 01/02/2018			Buy	1,100	0.00
R023 On 01/02/2018			Sell	1,100	0.00
R023 On 01/02/2018			Buy	1,100	0.00
R023 On 01/02/2018			Sell	1,100	0.00

R2032 Bond Future

2032 On 01/02/2018			Sell	1	0.00
2032 On 01/02/2018			Buy	1	0.00
2032 On 01/02/2018			Sell	1	0.00
2032 On 01/02/2018			Buy	1	0.00
2032 On 01/02/2018			Sell	1	0.00
2032 On 01/02/2018			Buy	1	0.00
2032 On 01/02/2018			Sell	1	0.00
2032 On 01/02/2018			Buy	1	0.00
2032 On 01/02/2018			Sell	1	0.00
2032 On 01/02/2018			Buy	1	0.00
2032 On 01/02/2018			Sell	3	0.00

2032 On 01/02/2018	Bond Future	Buy	3	0.00
2032 On 01/02/2018	Bond Future	Sell	3	0.00
2032 On 01/02/2018	Bond Future	Buy	3	0.00
2032 On 01/02/2018	Bond Future	Sell	4	0.00
2032 On 01/02/2018	Bond Future	Buy	4	0.00
2032 On 01/02/2018	Bond Future	Buy	9	0.00
2032 On 01/02/2018	Bond Future	Sell	9	0.00
2032 On 01/02/2018	Bond Future	Sell	9	0.00
2032 On 01/02/2018	Bond Future	Buy	9	0.00
2032 On 01/02/2018	Bond Future	Sell	10	0.00
2032 On 01/02/2018	Bond Future	Buy	10	0.00
2032 On 01/02/2018	Bond Future	Sell	14	0.00
2032 On 01/02/2018	Bond Future	Buy	14	0.00
2032 On 01/02/2018	Bond Future	Buy	16	0.00
2032 On 01/02/2018	Bond Future	Sell	16	0.00
2032 On 01/02/2018	Bond Future	Sell	19	0.00
2032 On 01/02/2018	Bond Future	Buy	19	0.00
2032 On 01/02/2018	Bond Future	Sell	20	0.00
2032 On 01/02/2018	Bond Future	Buy	20	0.00
2032 On 01/02/2018	Bond Future	Sell	34	0.00
2032 On 01/02/2018	Bond Future	Buy	34	0.00
2032 On 01/02/2018	Bond Future	Sell	52	0.00
2032 On 01/02/2018	Bond Future	Buy	52	0.00
2032 On 01/02/2018	Bond Future	Buy	52	0.00
2032 On 01/02/2018	Bond Future	Sell	52	0.00
2032 On 01/02/2018	Bond Future	Buy	69	0.00
2032 On 01/02/2018	Bond Future	Sell	69	0.00
2032 On 01/02/2018	Bond Future	Sell	71	0.00
2032 On 01/02/2018	Bond Future	Buy	71	0.00
2032 On 01/02/2018	Bond Future	Sell	121	0.00
2032 On 01/02/2018	Bond Future	Buy	121	0.00
2032 On 01/02/2018	Bond Future	Sell	880	0.00
2032 On 01/02/2018	Bond Future	Buy	880	0.00

R2035 Bond Future

R035 On 01/02/2018	Bond Future	Sell	9	0.00
R035 On 01/02/2018	Bond Future	Buy	9	0.00
R035 On 01/02/2018	Bond Future	Sell	9	0.00
R035 On 01/02/2018	Bond Future	Buy	9	0.00

R2037 Bond Future

2037 On 01/02/2018	Bond Future	Sell	266	0.00
2037 On 01/02/2018	Bond Future	Buy	266	0.00

R2040 Bond Future

2040 On 01/02/2018	Bond Future	Sell	6	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 01/02/2018	Bond Future		Buy	6	0.00
R2044 Bond Future					
2044 On 01/02/2018	Bond Future		Sell	213	0.00
2044 On 01/02/2018	Bond Future		Buy	213	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		Buy	5,000	0.00
2044 On 01/02/2018	Bond Future		Sell	5,000	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		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	5,000	0.00
2044 On 01/02/2018	Bond Future		Buy	5,000	0.00
R207 Bond Future					
R207 On 01/02/2018	Bond Future		Buy	3	0.00
R207 On 01/02/2018	Bond Future		Sell	3	0.00
R207 On 01/02/2018	Bond Future		Sell	3	0.00
R207 On 01/02/2018	Bond Future		Buy	3	0.00
R207 On 01/02/2018	Bond Future		Sell	4	0.00
R207 On 01/02/2018	Bond Future		Buy	4	0.00
R207 On 01/02/2018	Bond Future		Sell	4	0.00
R207 On 01/02/2018	Bond Future		Buy	4	0.00
R209 Bond Future					
R209 On 01/02/2018	Bond Future		Sell	18	0.00
R209 On 01/02/2018	Bond Future		Buy	18	0.00
R209 On 01/02/2018	Bond Future		Buy	59	0.00
R209 On 01/02/2018	Bond Future		Sell	59	0.00
R209 On 01/02/2018	Bond Future		Buy	59	0.00
R209 On 01/02/2018	Bond Future		Sell	59	0.00
R209 On 01/02/2018	Bond Future		Sell	262	0.00
R209 On 01/02/2018	Bond Future		Buy	262	0.00
R209 On 01/02/2018	Bond Future		Sell	280	0.00
R209 On 01/02/2018	Bond Future		Buy	280	0.00
R212 Bond Future					
R212 On 01/02/2018	Bond Future		Sell	59	0.00
R212 On 01/02/2018	Bond Future		Buy	59	0.00

R213 Bond Future

R213 On 01/02/2018	Bond Future	Buy	293	0.00
R213 On 01/02/2018	Bond Future	Sell	293	0.00

R214 Bond Future

R214 On 01/02/2018	Bond Future	Buy	275	0.00
R214 On 01/02/2018	Bond Future	Sell	275	0.00

Grand Total for Daily Detailed Turnover: 36,056 0.00