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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/02/2018

TO DATE : 02/02/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
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		Buy	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		Buy	2	0.00
ALBI On 03/05/2018	Index Future		Sell	2	0.00
Jibar Tradeable Future					
JBAF On 19/12/2018	Jibar Tradeable Future		Buy	25,000	0.00
JBAF On 19/12/2018	Jibar Tradeable Future		Sell	25,000	0.00
R186 Bond Future					

R186 On 02/08/2018	Bond Future			Sell	4	0.00
R186 On 02/08/2018	Bond Future			Buy	4	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Buy	42	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Sell	42	0.00
R186 On 01/11/2018	Bond Future	8.46	Call	Sell	42	0.00
R186 On 01/11/2018	Bond Future	8.46	Call	Buy	42	0.00
R186 On 01/11/2018	Bond Future	9.14	Put	Buy	42	0.00
R186 On 01/11/2018	Bond Future	9.14	Put	Sell	42	0.00
R186 On 01/11/2018	Bond Future	8.46	Put	Sell	42	0.00
R186 On 01/11/2018	Bond Future	8.46	Put	Buy	42	0.00
R186 On 01/11/2018	Bond Future	8.46	Put	Buy	42	0.00
R186 On 01/11/2018	Bond Future	8.46	Put	Sell	42	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Sell	76	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Buy	76	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Buy	76	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Sell	76	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Buy	76	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Sell	76	0.00
R186 On 01/11/2018	Bond Future	8.46	Call	Sell	76	0.00
R186 On 01/11/2018	Bond Future	8.46	Call	Buy	76	0.00
R186 On 01/11/2018	Bond Future	9.14	Put	Buy	76	0.00
R186 On 01/11/2018	Bond Future	9.14	Put	Sell	76	0.00
R186 On 02/08/2018	Bond Future			Sell	238	0.00
R186 On 02/08/2018	Bond Future			Buy	238	0.00
R186 On 03/05/2018	Bond Future			Buy	464	0.00
R186 On 03/05/2018	Bond Future			Sell	464	0.00
R186 On 03/05/2018	Bond Future			Buy	464	0.00
R186 On 03/05/2018	Bond Future			Sell	464	0.00
R186 On 02/08/2018	Bond Future			Sell	489	0.00
R186 On 02/08/2018	Bond Future			Buy	489	0.00
R186 On 02/08/2018	Bond Future			Sell	731	0.00
R186 On 02/08/2018	Bond Future			Buy	731	0.00
R186 On 03/05/2018	Bond Future			Buy	2,018	0.00
R186 On 03/05/2018	Bond Future			Sell	2,018	0.00
R186 On 03/05/2018	Bond Future			Buy	2,018	0.00
R186 On 03/05/2018	Bond Future			Sell	2,018	0.00

R2035 Bond Future

R035 On 03/05/2018	Bond Future			Buy	5,050	0.00
R035 On 03/05/2018	Bond Future			Sell	5,050	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future			Sell	2	0.00
2037 On 02/08/2018	Bond Future			Buy	2	0.00
2037 On 02/08/2018	Bond Future			Sell	95	0.00
2037 On 02/08/2018	Bond Future			Buy	95	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/08/2018			Sell	160	0.00
2037 On 02/08/2018			Buy	160	0.00
2037 On 02/08/2018			Sell	257	0.00
2037 On 02/08/2018			Buy	257	0.00
R2040 Bond Future					
2040 On 02/08/2018			Sell	2	0.00
2040 On 02/08/2018			Buy	2	0.00
2040 On 02/08/2018			Sell	95	0.00
2040 On 02/08/2018			Buy	95	0.00
2040 On 02/08/2018			Sell	250	0.00
2040 On 02/08/2018			Buy	250	0.00
2040 On 02/08/2018			Sell	347	0.00
2040 On 02/08/2018			Buy	347	0.00
2040 On 03/05/2018			Sell	1,050	0.00
2040 On 03/05/2018			Buy	1,050	0.00
2040 On 03/05/2018			Sell	1,050	0.00
2040 On 03/05/2018			Buy	1,050	0.00
2040 On 03/05/2018			Sell	2,100	0.00
2040 On 03/05/2018			Buy	2,100	0.00
2040 On 03/05/2018			Sell	4,200	0.00
2040 On 03/05/2018			Buy	4,200	0.00
R2044 Bond Future					
2044 On 03/05/2018			Sell	20	0.00
2044 On 03/05/2018			Buy	20	0.00
2044 On 03/05/2018			Sell	24	0.00
2044 On 03/05/2018			Buy	24	0.00
2044 On 03/05/2018			Sell	24	0.00
2044 On 03/05/2018			Buy	24	0.00
2044 On 03/05/2018			Buy	48	0.00
2044 On 03/05/2018			Sell	48	0.00
2044 On 03/05/2018			Sell	510	0.00
2044 On 03/05/2018			Buy	510	0.00
2044 On 03/05/2018			Sell	1,710	0.00
2044 On 03/05/2018			Buy	1,710	0.00
2044 On 03/05/2018			Buy	2,240	0.00
2044 On 03/05/2018			Sell	2,240	0.00
R2048 Bond Future					
R248 On 03/05/2018			Buy	60	0.00

R248 On 03/05/2018	Bond Future	Sell	60	0.00
R248 On 03/05/2018	Bond Future	Buy	60	0.00
R248 On 03/05/2018	Bond Future	Sell	60	0.00
R248 On 03/05/2018	Bond Future	Sell	390	0.00
R248 On 03/05/2018	Bond Future	Buy	390	0.00
R248 On 03/05/2018	Bond Future	Sell	540	0.00
R248 On 03/05/2018	Bond Future	Buy	540	0.00
R248 On 03/05/2018	Bond Future	Sell	1,170	0.00
R248 On 03/05/2018	Bond Future	Buy	1,170	0.00
R248 On 03/05/2018	Bond Future	Sell	2,100	0.00
R248 On 03/05/2018	Bond Future	Buy	2,100	0.00

R208 Bond Futures

R208 On 03/05/2018	Bond Future	Sell	143	0.00
R208 On 03/05/2018	Bond Future	Buy	143	0.00
R208 On 03/05/2018	Bond Future	Buy	143	0.00
R208 On 03/05/2018	Bond Future	Sell	143	0.00

R209 Bond Future

R209 On 03/05/2018	Bond Future	Buy	13	0.00
R209 On 03/05/2018	Bond Future	Sell	13	0.00
R209 On 03/05/2018	Bond Future	Buy	16	0.00
R209 On 03/05/2018	Bond Future	Sell	16	0.00
R209 On 02/08/2018	Bond Future	Sell	20	0.00
R209 On 02/08/2018	Bond Future	Buy	20	0.00
R209 On 03/05/2018	Bond Future	Sell	30	0.00
R209 On 03/05/2018	Bond Future	Sell	30	0.00
R209 On 03/05/2018	Bond Future	Buy	30	0.00
R209 On 03/05/2018	Bond Future	Buy	30	0.00
R209 On 03/05/2018	Bond Future	Buy	168	0.00
R209 On 03/05/2018	Bond Future	Sell	168	0.00
R209 On 03/05/2018	Bond Future	Buy	184	0.00
R209 On 03/05/2018	Bond Future	Sell	184	0.00
R209 On 03/05/2018	Bond Future	Sell	200	0.00
R209 On 03/05/2018	Bond Future	Buy	200	0.00
R209 On 03/05/2018	Bond Future	Buy	3,000	0.00
R209 On 03/05/2018	Bond Future	Sell	3,000	0.00
R209 On 03/05/2018	Bond Future	Buy	3,000	0.00
R209 On 03/05/2018	Bond Future	Sell	3,000	0.00
R209 On 03/05/2018	Bond Future	Buy	6,000	0.00
R209 On 03/05/2018	Bond Future	Sell	6,000	0.00
R209 On 03/05/2018	Bond Future	Buy	12,000	0.00
R209 On 03/05/2018	Bond Future	Sell	12,000	0.00

Grand Total for Daily Detailed Turnover:

80,522 0.00