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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/05/2018

TO DATE : 03/05/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/08/2018	Index Future		Buy	2	0.00
ALBI On 02/08/2018	Index Future		Sell	2	0.00
ALBI On 02/08/2018	Index Future		Buy	2	0.00
ALBI On 02/08/2018	Index Future		Sell	2	0.00
New Inflation Linked Index					
IGOV On 02/08/2018	Index Future		Buy	5	0.00
IGOV On 02/08/2018	Index Future		Sell	5	0.00
IGOV On 02/08/2018	Index Future		Buy	5	0.00
IGOV On 02/08/2018	Index Future		Sell	5	0.00
R186 Bond Future					
R186 On 02/08/2018	Bond Future		Sell	7	0.00
R186 On 02/08/2018	Bond Future		Buy	7	0.00

R186 On 02/08/2018	Bond Future	Sell	8	0.00
R186 On 02/08/2018	Bond Future	Buy	8	0.00
R186 On 02/08/2018	Bond Future	Sell	18	0.00
R186 On 02/08/2018	Bond Future	Buy	18	0.00
R186 On 02/08/2018	Bond Future	Buy	25	0.00
R186 On 02/08/2018	Bond Future	Sell	25	0.00
R186 On 02/08/2018	Bond Future	Buy	26	0.00
R186 On 02/08/2018	Bond Future	Sell	26	0.00
R186 On 02/08/2018	Bond Future	Buy	26	0.00
R186 On 02/08/2018	Bond Future	Sell	26	0.00
R186 On 02/08/2018	Bond Future	Buy	26	0.00
R186 On 02/08/2018	Bond Future	Sell	26	0.00
R186 On 02/08/2018	Bond Future	Sell	30	0.00
R186 On 02/08/2018	Bond Future	Buy	30	0.00
R186 On 03/05/2018	Bond Future	Sell	44	0.00
R186 On 03/05/2018	Bond Future	Buy	44	0.00
R186 On 02/08/2018	Bond Future	Sell	44	0.00
R186 On 02/08/2018	Bond Future	Buy	44	0.00
R186 On 02/08/2018	Bond Future	Sell	51	0.00
R186 On 02/08/2018	Bond Future	Buy	51	0.00
R186 On 03/05/2018	Bond Future	Sell	106	0.00
R186 On 03/05/2018	Bond Future	Buy	106	0.00
R186 On 02/08/2018	Bond Future	Sell	106	0.00
R186 On 02/08/2018	Bond Future	Buy	106	0.00
R186 On 02/08/2018	Bond Future	Sell	122	0.00
R186 On 02/08/2018	Bond Future	Buy	122	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 02/08/2018	Bond Future	Buy	150	0.00
R186 On 02/08/2018	Bond Future	Sell	150	0.00
R186 On 02/08/2018	Bond Future	Buy	155	0.00
R186 On 02/08/2018	Bond Future	Sell	155	0.00
R186 On 02/08/2018	Bond Future	Sell	233	0.00
R186 On 02/08/2018	Bond Future	Buy	233	0.00
R186 On 02/08/2018	Bond Future	Buy	263	0.00
R186 On 02/08/2018	Bond Future	Sell	263	0.00
R186 On 02/08/2018	Bond Future	Sell	496	0.00
R186 On 02/08/2018	Bond Future	Buy	496	0.00
R186 On 02/08/2018	Bond Future	Sell	496	0.00
R186 On 02/08/2018	Bond Future	Buy	496	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Buy	14	0.00
2030 On 02/08/2018	Bond Future	Sell	14	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R035 On 02/08/2018	Bond Future		Buy	41	0.00
R035 On 02/08/2018	Bond Future		Sell	41	0.00
R035 On 02/08/2018	Bond Future		Sell	41	0.00
R035 On 02/08/2018	Bond Future		Buy	41	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	3	0.00
2037 On 02/08/2018	Bond Future		Buy	3	0.00
2037 On 02/08/2018	Bond Future		Sell	4	0.00
2037 On 02/08/2018	Bond Future		Buy	4	0.00
2037 On 02/08/2018	Bond Future		Sell	4	0.00
2037 On 02/08/2018	Bond Future		Buy	4	0.00
2037 On 02/08/2018	Bond Future		Sell	5	0.00
2037 On 02/08/2018	Bond Future		Buy	5	0.00
2037 On 02/08/2018	Bond Future		Sell	8	0.00
2037 On 02/08/2018	Bond Future		Buy	8	0.00
2037 On 02/08/2018	Bond Future		Sell	9	0.00
2037 On 02/08/2018	Bond Future		Buy	9	0.00
2037 On 02/08/2018	Bond Future		Sell	14	0.00
2037 On 02/08/2018	Bond Future		Buy	14	0.00
2037 On 02/08/2018	Bond Future		Sell	24	0.00
2037 On 02/08/2018	Bond Future		Buy	24	0.00
2037 On 02/08/2018	Bond Future		Sell	33	0.00
2037 On 02/08/2018	Bond Future		Buy	33	0.00
2037 On 02/08/2018	Bond Future		Sell	46	0.00
2037 On 02/08/2018	Bond Future		Buy	46	0.00
2037 On 02/08/2018	Bond Future		Sell	56	0.00
2037 On 02/08/2018	Bond Future		Buy	56	0.00
2037 On 02/08/2018	Bond Future		Sell	71	0.00
2037 On 02/08/2018	Bond Future		Buy	71	0.00
2037 On 02/08/2018	Bond Future		Sell	288	0.00
2037 On 02/08/2018	Bond Future		Buy	288	0.00
2037 On 02/08/2018	Bond Future		Sell	452	0.00
2037 On 02/08/2018	Bond Future		Buy	452	0.00
2037 On 02/08/2018	Bond Future		Sell	473	0.00
2037 On 02/08/2018	Bond Future		Buy	473	0.00
2037 On 02/08/2018	Bond Future		Sell	2,500	0.00
2037 On 02/08/2018	Bond Future		Buy	2,500	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future	Buy	143	0.00
2040 On 02/08/2018	Bond Future	Sell	143	0.00
2040 On 02/08/2018	Bond Future	Buy	191	0.00
2040 On 02/08/2018	Bond Future	Sell	191	0.00
2040 On 02/08/2018	Bond Future	Buy	702	0.00
2040 On 02/08/2018	Bond Future	Sell	702	0.00
2040 On 02/08/2018	Bond Future	Buy	2,924	0.00
2040 On 02/08/2018	Bond Future	Sell	2,924	0.00
2040 On 02/08/2018	Bond Future	Sell	3,960	0.00
2040 On 02/08/2018	Bond Future	Buy	3,960	0.00

R2044 Bond Future

2044 On 02/08/2018	Bond Future	Buy	17	0.00
2044 On 02/08/2018	Bond Future	Sell	17	0.00
2044 On 02/08/2018	Bond Future	Sell	17	0.00
2044 On 02/08/2018	Bond Future	Buy	17	0.00
2044 On 02/08/2018	Bond Future	Sell	40	0.00
2044 On 02/08/2018	Bond Future	Buy	40	0.00
2044 On 02/08/2018	Bond Future	Sell	44	0.00
2044 On 02/08/2018	Bond Future	Buy	44	0.00
2044 On 02/08/2018	Bond Future	Sell	1,149	0.00
2044 On 02/08/2018	Bond Future	Buy	1,149	0.00
2044 On 02/08/2018	Bond Future	Buy	1,233	0.00
2044 On 02/08/2018	Bond Future	Sell	1,233	0.00

R2048 Bond Future

R248 On 03/05/2018	Bond Future	Buy	5	0.00
R248 On 03/05/2018	Bond Future	Sell	5	0.00
R248 On 02/08/2018	Bond Future	Sell	5	0.00
R248 On 02/08/2018	Bond Future	Buy	5	0.00
R248 On 03/05/2018	Bond Future	Buy	10	0.00
R248 On 03/05/2018	Bond Future	Sell	10	0.00
R248 On 02/08/2018	Bond Future	Sell	10	0.00
R248 On 02/08/2018	Bond Future	Buy	10	0.00
R248 On 03/05/2018	Bond Future	Buy	15	0.00
R248 On 03/05/2018	Bond Future	Sell	15	0.00
R248 On 02/08/2018	Bond Future	Sell	15	0.00
R248 On 02/08/2018	Bond Future	Buy	15	0.00
R248 On 02/08/2018	Bond Future	Sell	49	0.00
R248 On 02/08/2018	Bond Future	Buy	49	0.00
R248 On 03/05/2018	Bond Future	Buy	50	0.00
R248 On 03/05/2018	Bond Future	Sell	50	0.00
R248 On 02/08/2018	Bond Future	Sell	155	0.00
R248 On 02/08/2018	Bond Future	Buy	155	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/05/2018	Bond Future		Buy	158	0.00
R248 On 03/05/2018	Bond Future		Sell	158	0.00
R248 On 02/08/2018	Bond Future		Buy	234	0.00
R248 On 02/08/2018	Bond Future		Sell	234	0.00
R248 On 03/05/2018	Bond Future		Sell	238	0.00
R248 On 03/05/2018	Bond Future		Buy	238	0.00
R209 Bond Future					
R209 On 02/08/2018	Bond Future		Buy	12	0.00
R209 On 02/08/2018	Bond Future		Sell	12	0.00
R209 On 02/08/2018	Bond Future		Buy	12	0.00
R209 On 02/08/2018	Bond Future		Sell	12	0.00
R209 On 02/08/2018	Bond Future		Buy	23	0.00
R209 On 02/08/2018	Bond Future		Sell	23	0.00
R209 On 02/08/2018	Bond Future		Sell	23	0.00
R209 On 02/08/2018	Bond Future		Buy	23	0.00
R209 On 02/08/2018	Bond Future		Buy	25	0.00
R209 On 02/08/2018	Bond Future		Sell	25	0.00
R209 On 02/08/2018	Bond Future		Sell	50	0.00
R209 On 02/08/2018	Bond Future		Buy	50	0.00
R209 On 02/08/2018	Bond Future		Buy	50	0.00
R209 On 02/08/2018	Bond Future		Sell	50	0.00
R209 On 02/08/2018	Bond Future		Buy	100	0.00
R209 On 02/08/2018	Bond Future		Sell	100	0.00
R209 On 02/08/2018	Bond Future		Buy	400	0.00
R209 On 02/08/2018	Bond Future		Sell	400	0.00
R209 On 02/08/2018	Bond Future		Sell	575	0.00
R209 On 02/08/2018	Bond Future		Buy	575	0.00
R214 Bond Future					
R214 On 02/08/2018	Bond Future		Sell	160	0.00
R214 On 02/08/2018	Bond Future		Buy	160	0.00
Grand Total for Daily Detailed Turnover:				19,478	0.00