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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/07/2018

TO DATE : 03/07/2018

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

ALBI On 02/08/2018	Index Future		Sell	1	0.00
ALBI On 02/08/2018	Index Future		Buy	1	0.00
ALBI On 02/08/2018	Index Future		Buy	1	0.00
ALBI On 02/08/2018	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future		Buy	10	0.00
R186 On 02/08/2018	Bond Future		Sell	10	0.00
R186 On 02/08/2018	Bond Future		Buy	10	0.00
R186 On 02/08/2018	Bond Future		Sell	10	0.00
R186 On 02/08/2018	Bond Future		Sell	27	0.00
R186 On 02/08/2018	Bond Future		Buy	27	0.00
R186 On 02/08/2018	Bond Future		Sell	32	0.00
R186 On 02/08/2018	Bond Future		Buy	32	0.00

R186 On 02/08/2018	Bond Future	Sell	41	0.00
R186 On 02/08/2018	Bond Future	Buy	41	0.00
R186 On 02/08/2018	Bond Future	Sell	55	0.00
R186 On 02/08/2018	Bond Future	Buy	55	0.00
R186 On 02/08/2018	Bond Future	Sell	55	0.00
R186 On 02/08/2018	Bond Future	Buy	55	0.00
R186 On 02/08/2018	Bond Future	Sell	71	0.00
R186 On 02/08/2018	Bond Future	Buy	71	0.00
R186 On 02/08/2018	Bond Future	Sell	243	0.00
R186 On 02/08/2018	Bond Future	Buy	243	0.00
R186 On 02/08/2018	Bond Future	Sell	465	0.00
R186 On 02/08/2018	Bond Future	Buy	465	0.00
R186 On 02/08/2018	Bond Future	Sell	870	0.00
R186 On 02/08/2018	Bond Future	Buy	870	0.00
R186 On 02/08/2018	Bond Future	Buy	1,749	0.00
R186 On 02/08/2018	Bond Future	Sell	1,749	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future	Buy	309	0.00
R023 On 02/08/2018	Bond Future	Sell	309	0.00
R023 On 02/08/2018	Bond Future	Buy	1,133	0.00
R023 On 02/08/2018	Bond Future	Sell	1,133	0.00
R023 On 02/08/2018	Bond Future	Buy	1,442	0.00
R023 On 02/08/2018	Bond Future	Sell	1,442	0.00

R2032 Bond Future

2032 On 02/08/2018	Bond Future	Sell	28	0.00
2032 On 02/08/2018	Bond Future	Buy	28	0.00
2032 On 02/08/2018	Bond Future	Sell	121	0.00
2032 On 02/08/2018	Bond Future	Buy	121	0.00
2032 On 02/08/2018	Bond Future	Buy	960	0.00
2032 On 02/08/2018	Bond Future	Sell	960	0.00
2032 On 02/08/2018	Bond Future	Sell	1,109	0.00
2032 On 02/08/2018	Bond Future	Buy	1,109	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future	Buy	32	0.00
2037 On 02/08/2018	Bond Future	Sell	32	0.00
2037 On 02/08/2018	Bond Future	Sell	32	0.00
2037 On 02/08/2018	Bond Future	Buy	32	0.00

R207 Bond Future

R207 On 02/08/2018	Bond Future	Sell	913	0.00
R207 On 02/08/2018	Bond Future	Buy	913	0.00
R207 On 02/08/2018	Bond Future	Buy	913	0.00
R207 On 02/08/2018	Bond Future	Sell	913	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 02/08/2018	Bond Future		Buy	198	0.00
R208 On 02/08/2018	Bond Future		Sell	198	0.00
R208 On 02/08/2018	Bond Future		Buy	198	0.00
R208 On 02/08/2018	Bond Future		Sell	198	0.00
R209 Bond Future					
R209 On 02/08/2018	Bond Future		Buy	16	0.00
R209 On 02/08/2018	Bond Future		Sell	16	0.00
R209 On 02/08/2018	Bond Future		Sell	16	0.00
R209 On 02/08/2018	Bond Future		Buy	16	0.00
R214 Bond Future					
R214 On 02/08/2018	Bond Future		Sell	5	0.00
R214 On 02/08/2018	Bond Future		Buy	5	0.00
R214 On 02/08/2018	Bond Future		Buy	5	0.00
R214 On 02/08/2018	Bond Future		Sell	5	0.00
Grand Total for Daily Detailed Turnover:				11,060	0.00