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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/02/2018

TO DATE : 23/02/2018

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

ALBI On 03/05/2018	Index Future		Buy	6	0.00
ALBI On 03/05/2018	Index Future		Sell	6	0.00
ALBI On 03/05/2018	Index Future		Sell	6	0.00
ALBI On 03/05/2018	Index Future		Buy	6	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Sell	20	0.00
R186 On 03/05/2018	Bond Future		Buy	20	0.00
R186 On 03/05/2018	Bond Future		Sell	33	0.00
R186 On 03/05/2018	Bond Future		Buy	33	0.00
R186 On 03/05/2018	Bond Future		Sell	47	0.00
R186 On 03/05/2018	Bond Future		Buy	47	0.00
R186 On 03/05/2018	Bond Future		Buy	50	0.00
R186 On 03/05/2018	Bond Future		Sell	50	0.00

R186 On 03/05/2018	Bond Future	Sell	96	0.00
R186 On 03/05/2018	Bond Future	Buy	96	0.00
R186 On 03/05/2018	Bond Future	Buy	96	0.00
R186 On 03/05/2018	Bond Future	Sell	96	0.00
R186 On 03/05/2018	Bond Future	Buy	100	0.00
R186 On 03/05/2018	Bond Future	Sell	100	0.00
R186 On 03/05/2018	Bond Future	Buy	102	0.00
R186 On 03/05/2018	Bond Future	Sell	102	0.00
R186 On 03/05/2018	Bond Future	Buy	241	0.00
R186 On 03/05/2018	Bond Future	Sell	241	0.00
R186 On 03/05/2018	Bond Future	Buy	310	0.00
R186 On 03/05/2018	Bond Future	Sell	310	0.00
R186 On 03/05/2018	Bond Future	Buy	521	0.00
R186 On 03/05/2018	Bond Future	Sell	521	0.00
R186 On 03/05/2018	Bond Future	Buy	1,224	0.00
R186 On 03/05/2018	Bond Future	Sell	1,224	0.00

R2023 Bond Future

R023 On 03/05/2018	Bond Future	Buy	22	0.00
R023 On 03/05/2018	Bond Future	Sell	22	0.00
R023 On 03/05/2018	Bond Future	Buy	23	0.00
R023 On 03/05/2018	Bond Future	Sell	23	0.00
R023 On 03/05/2018	Bond Future	Buy	103	0.00
R023 On 03/05/2018	Bond Future	Sell	103	0.00
R023 On 03/05/2018	Bond Future	Buy	152	0.00
R023 On 03/05/2018	Bond Future	Sell	152	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	123	0.00
2032 On 03/05/2018	Bond Future	Sell	123	0.00
2032 On 03/05/2018	Bond Future	Buy	123	0.00
2032 On 03/05/2018	Bond Future	Sell	123	0.00

R2037 Bond Future

2037 On 03/05/2018	Bond Future	Sell	315	0.00
2037 On 03/05/2018	Bond Future	Buy	315	0.00
2037 On 03/05/2018	Bond Future	Sell	315	0.00
2037 On 03/05/2018	Bond Future	Buy	315	0.00

R204 Bond Future

R204 On 03/05/2018	Bond Future	Buy	3,300	0.00
R204 On 03/05/2018	Bond Future	Sell	3,300	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/08/2018			Sell	1	0.00
2040 On 02/08/2018			Buy	1	0.00
2040 On 03/05/2018	9.00	Call	Sell	3	0.00
2040 On 03/05/2018	9.00	Call	Buy	3	0.00
2040 On 03/05/2018	10.00	Call	Sell	3	0.00
2040 On 03/05/2018	10.00	Call	Buy	3	0.00
2040 On 02/08/2018			Sell	31	0.00
2040 On 02/08/2018			Buy	31	0.00
2040 On 03/05/2018	9.00	Call	Sell	83	0.00
2040 On 03/05/2018	9.00	Call	Buy	83	0.00
2040 On 03/05/2018	10.00	Call	Sell	83	0.00
2040 On 03/05/2018	10.00	Call	Buy	83	0.00
2040 On 03/05/2018			Buy	300	0.00
2040 On 03/05/2018			Sell	300	0.00
2040 On 03/05/2018			Sell	300	0.00
2040 On 03/05/2018			Buy	300	0.00
R2044 Bond Future					
2044 On 03/05/2018			Sell	300	0.00
2044 On 03/05/2018			Buy	300	0.00
R2048 Bond Future					
R248 On 03/05/2018			Sell	5	0.00
R248 On 03/05/2018			Buy	5	0.00
R248 On 03/05/2018			Sell	26	0.00
R248 On 03/05/2018			Buy	26	0.00
R248 On 03/05/2018			Sell	48	0.00
R248 On 03/05/2018			Buy	48	0.00
R248 On 03/05/2018			Sell	49	0.00
R248 On 03/05/2018			Buy	49	0.00
R248 On 03/05/2018			Sell	92	0.00
R248 On 03/05/2018			Buy	92	0.00
R248 On 03/05/2018			Sell	409	0.00
R248 On 03/05/2018			Buy	409	0.00
R248 On 03/05/2018			Sell	629	0.00
R248 On 03/05/2018			Buy	629	0.00
R207 Bond Future					
R207 On 03/05/2018			Sell	11	0.00
R207 On 03/05/2018			Buy	11	0.00
R207 On 03/05/2018			Sell	57	0.00

R207 On 03/05/2018	Bond Future		Buy	57	0.00
R207 On 03/05/2018	Bond Future		Sell	699	0.00
R207 On 03/05/2018	Bond Future		Buy	699	0.00
R207 On 03/05/2018	Bond Future		Buy	767	0.00
R207 On 03/05/2018	Bond Future		Sell	767	0.00
R207 On 03/05/2018	Bond Future		Buy	2,500	0.00
R207 On 03/05/2018	Bond Future		Sell	2,500	0.00
R207 On 03/05/2018	Bond Future		Buy	6,500	0.00
R207 On 03/05/2018	Bond Future		Sell	6,500	0.00
R207 On 03/05/2018	Bond Future		Buy	6,500	0.00
R207 On 03/05/2018	Bond Future		Sell	6,500	0.00
R207 On 03/05/2018	Bond Future		Buy	12,000	0.00
R207 On 03/05/2018	Bond Future		Sell	12,000	0.00
R207 On 03/05/2018	Bond Future		Sell	27,500	0.00
R207 On 03/05/2018	Bond Future		Buy	27,500	0.00

R208 Bond Futures

R208 On 03/05/2018	Bond Future		Sell	12	0.00
R208 On 03/05/2018	Bond Future		Buy	12	0.00
R208 On 03/05/2018	Bond Future		Buy	12	0.00
R208 On 03/05/2018	Bond Future		Sell	12	0.00

R209 Bond Future

R209 On 03/05/2018	Bond Future		Sell	40	0.00	
R209 On 03/05/2018	Bond Future		Buy	40	0.00	
R209 On 01/11/2018	Bond Future	9.97	Put	Sell	115	0.00
R209 On 01/11/2018	Bond Future	9.97	Put	Buy	115	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Buy	115	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Sell	115	0.00
R209 On 01/11/2018	Bond Future	9.97	Put	Sell	140	0.00
R209 On 01/11/2018	Bond Future	9.97	Put	Buy	140	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Buy	140	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Sell	140	0.00
R209 On 01/11/2018	Bond Future	9.97	Put	Sell	255	0.00
R209 On 01/11/2018	Bond Future	9.97	Put	Buy	255	0.00
R209 On 01/11/2018	Bond Future	9.97	Put	Sell	255	0.00
R209 On 01/11/2018	Bond Future	9.97	Put	Buy	255	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Buy	255	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Sell	255	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Sell	255	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Buy	255	0.00
R209 On 03/05/2018	Bond Future		Sell	430	0.00	
R209 On 03/05/2018	Bond Future		Buy	430	0.00	
R209 On 03/05/2018	Bond Future		Sell	510	0.00	
R209 On 03/05/2018	Bond Future		Buy	510	0.00	
R209 On 03/05/2018	Bond Future		Buy	980	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/05/2018	Bond Future		Sell	980	0.00
R213 Bond Future					
R213 On 03/05/2018	Bond Future		Sell	804	0.00
R213 On 03/05/2018	Bond Future		Buy	804	0.00
R213 On 03/05/2018	Bond Future		Sell	804	0.00
R213 On 03/05/2018	Bond Future		Buy	804	0.00
Grand Total for Daily Detailed Turnover:				71,646	0.00