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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/08/2018

TO DATE : 01/08/2018

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 01/11/2018	Index Future		Buy	1	0.00
ALBI On 01/11/2018	Index Future		Sell	1	0.00

Govi Total Return Index

GOVI On 02/08/2018	GOVI		Buy	1	0.00
GOVI On 02/08/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 02/08/2018	GOVI		Buy	2	0.00
GOVI On 02/08/2018	GOVI		Sell	2	0.00
GOVI On 02/08/2018	GOVI		Buy	2	0.00
GOVI On 02/08/2018	GOVI		Sell	2	0.00

GOVI On 01/11/2018	GOVI	Sell	2	0.00
GOVI On 01/11/2018	GOVI	Buy	2	0.00
GOVI On 01/11/2018	GOVI	Sell	2	0.00
GOVI On 01/11/2018	GOVI	Buy	2	0.00
GOVI On 02/08/2018	GOVI	Sell	5	0.00
GOVI On 02/08/2018	GOVI	Buy	5	0.00
GOVI On 02/08/2018	GOVI	Buy	5	0.00
GOVI On 02/08/2018	GOVI	Sell	5	0.00
GOVI On 01/11/2018	GOVI	Buy	5	0.00
GOVI On 01/11/2018	GOVI	Sell	5	0.00
GOVI On 01/11/2018	GOVI	Buy	5	0.00
GOVI On 01/11/2018	GOVI	Sell	5	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future	Sell	1	0.00
R186 On 02/08/2018	Bond Future	Buy	1	0.00
R186 On 02/08/2018	Bond Future	Buy	1	0.00
R186 On 02/08/2018	Bond Future	Sell	1	0.00
R186 On 01/11/2018	Bond Future	Buy	40	0.00
R186 On 01/11/2018	Bond Future	Sell	40	0.00
R186 On 01/11/2018	Bond Future	Buy	90	0.00
R186 On 01/11/2018	Bond Future	Sell	90	0.00
R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Buy	115	0.00
R186 On 02/08/2018	Bond Future	Sell	115	0.00
R186 On 01/11/2018	Bond Future	Sell	115	0.00
R186 On 01/11/2018	Bond Future	Buy	115	0.00
R186 On 02/08/2018	Bond Future	Buy	133	0.00
R186 On 02/08/2018	Bond Future	Sell	133	0.00
R186 On 01/11/2018	Bond Future	Sell	133	0.00
R186 On 01/11/2018	Bond Future	Buy	133	0.00
R186 On 01/11/2018	Bond Future	Buy	170	0.00
R186 On 01/11/2018	Bond Future	Sell	170	0.00
R186 On 02/08/2018	Bond Future	Buy	280	0.00
R186 On 02/08/2018	Bond Future	Sell	280	0.00
R186 On 01/11/2018	Bond Future	Sell	280	0.00
R186 On 01/11/2018	Bond Future	Buy	280	0.00
R186 On 02/08/2018	Bond Future	Buy	1,034	0.00
R186 On 02/08/2018	Bond Future	Sell	1,034	0.00
R186 On 01/11/2018	Bond Future	Sell	1,034	0.00
R186 On 01/11/2018	Bond Future	Buy	1,034	0.00
R186 On 02/08/2018	Bond Future	Buy	1,113	0.00
R186 On 02/08/2018	Bond Future	Sell	1,113	0.00
R186 On 01/11/2018	Bond Future	Sell	1,113	0.00
R186 On 01/11/2018	Bond Future	Buy	1,113	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/08/2018	Bond Future		Buy	1,500	0.00
R186 On 02/08/2018	Bond Future		Sell	1,500	0.00
R186 On 01/11/2018	Bond Future		Sell	1,500	0.00
R186 On 01/11/2018	Bond Future		Buy	1,500	0.00
R186 On 01/11/2018	Bond Future		Buy	2,700	0.00
R186 On 01/11/2018	Bond Future		Sell	2,700	0.00
R186 On 01/11/2018	Bond Future		Sell	3,000	0.00
R186 On 01/11/2018	Bond Future		Buy	3,000	0.00
R186 On 01/11/2018	Bond Future		Buy	3,000	0.00
R186 On 01/11/2018	Bond Future		Sell	3,000	0.00
R186 On 02/08/2018	Bond Future		Buy	4,175	0.00
R186 On 02/08/2018	Bond Future		Sell	4,175	0.00
R186 On 01/11/2018	Bond Future		Buy	4,175	0.00
R186 On 01/11/2018	Bond Future		Sell	4,175	0.00
R2023 Bond Future					
R023 On 02/08/2018	Bond Future		Buy	21	0.00
R023 On 02/08/2018	Bond Future		Sell	21	0.00
R023 On 02/08/2018	Bond Future		Buy	21	0.00
R023 On 02/08/2018	Bond Future		Sell	21	0.00
R023 On 01/11/2018	Bond Future		Sell	21	0.00
R023 On 01/11/2018	Bond Future		Buy	21	0.00
R023 On 01/11/2018	Bond Future		Buy	21	0.00
R023 On 01/11/2018	Bond Future		Sell	21	0.00
R023 On 02/08/2018	Bond Future		Sell	440	0.00
R023 On 02/08/2018	Bond Future		Buy	440	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
2030 On 01/11/2018	Bond Future		Sell	14	0.00
2030 On 01/11/2018	Bond Future		Buy	14	0.00
2030 On 02/08/2018	Bond Future		Buy	73	0.00
2030 On 02/08/2018	Bond Future		Sell	73	0.00
2030 On 01/11/2018	Bond Future		Sell	73	0.00
2030 On 01/11/2018	Bond Future		Buy	73	0.00
2030 On 02/08/2018	Bond Future		Buy	141	0.00
2030 On 02/08/2018	Bond Future		Sell	141	0.00
2030 On 01/11/2018	Bond Future		Sell	141	0.00
2030 On 01/11/2018	Bond Future		Buy	141	0.00
2030 On 02/08/2018	Bond Future		Buy	227	0.00

2030 On 02/08/2018	Bond Future	Sell	227	0.00
2030 On 01/11/2018	Bond Future	Sell	227	0.00
2030 On 01/11/2018	Bond Future	Buy	227	0.00
2030 On 02/08/2018	Bond Future	Buy	455	0.00
2030 On 02/08/2018	Bond Future	Sell	455	0.00
2030 On 01/11/2018	Bond Future	Buy	455	0.00
2030 On 01/11/2018	Bond Future	Sell	455	0.00

R2035 Bond Future

R035 On 02/08/2018	Bond Future	Buy	40	0.00
R035 On 02/08/2018	Bond Future	Sell	40	0.00
R035 On 02/08/2018	Bond Future	Buy	40	0.00
R035 On 02/08/2018	Bond Future	Sell	40	0.00
R035 On 01/11/2018	Bond Future	Sell	40	0.00
R035 On 01/11/2018	Bond Future	Buy	40	0.00
R035 On 01/11/2018	Bond Future	Buy	40	0.00
R035 On 01/11/2018	Bond Future	Buy	40	0.00
R035 On 01/11/2018	Bond Future	Sell	40	0.00

R204 Bond Future

R204 On 02/08/2018	Bond Future	Sell	150	0.00
R204 On 02/08/2018	Bond Future	Buy	150	0.00
R204 On 02/08/2018	Bond Future	Sell	350	0.00
R204 On 02/08/2018	Bond Future	Buy	350	0.00
R204 On 02/08/2018	Bond Future	Sell	389	0.00
R204 On 02/08/2018	Bond Future	Buy	389	0.00
R204 On 02/08/2018	Bond Future	Sell	545	0.00
R204 On 02/08/2018	Bond Future	Buy	545	0.00
R204 On 02/08/2018	Bond Future	Sell	715	0.00
R204 On 02/08/2018	Bond Future	Buy	715	0.00
R204 On 02/08/2018	Bond Future	Buy	1,799	0.00
R204 On 02/08/2018	Bond Future	Sell	1,799	0.00
R204 On 02/08/2018	Bond Future	Sell	6,270	0.00
R204 On 02/08/2018	Bond Future	Buy	6,270	0.00

R2044 Bond Future

2044 On 02/08/2018	Bond Future	Sell	451	0.00
2044 On 02/08/2018	Bond Future	Buy	451	0.00
2044 On 01/11/2018	Bond Future	Buy	451	0.00
2044 On 01/11/2018	Bond Future	Sell	451	0.00

R2048 Bond Future

R248 On 02/08/2018	Bond Future	Sell	1	0.00
R248 On 02/08/2018	Bond Future	Buy	1	0.00
R248 On 02/08/2018	Bond Future	Buy	1	0.00
R248 On 02/08/2018	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 Bond Future					
R207 On 01/11/2018	Bond Future		Buy	43	0.00
R207 On 01/11/2018	Bond Future		Sell	43	0.00
R207 On 01/11/2018	Bond Future		Buy	147	0.00
R207 On 01/11/2018	Bond Future		Sell	147	0.00
R207 On 01/11/2018	Bond Future		Buy	387	0.00
R207 On 01/11/2018	Bond Future		Sell	387	0.00
R207 On 01/11/2018	Bond Future		Buy	711	0.00
R207 On 01/11/2018	Bond Future		Sell	711	0.00
R207 On 01/11/2018	Bond Future		Buy	1,288	0.00
R207 On 01/11/2018	Bond Future		Sell	1,288	0.00
R207 On 02/08/2018	Bond Future		Sell	1,450	0.00
R207 On 02/08/2018	Bond Future		Buy	1,450	0.00
R208 Bond Futures					
R208 On 02/08/2018	Bond Future		Buy	1,777	0.00
R208 On 02/08/2018	Bond Future		Sell	1,777	0.00
R209 Bond Future					
R209 On 01/11/2018	Bond Future		Sell	8	0.00
R209 On 01/11/2018	Bond Future		Buy	8	0.00
R209 On 02/08/2018	Bond Future		Buy	8	0.00
R209 On 02/08/2018	Bond Future		Sell	8	0.00
R209 On 01/11/2018	Bond Future		Sell	12	0.00
R209 On 01/11/2018	Bond Future		Buy	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 01/11/2018	Bond Future		Sell	15	0.00
R209 On 01/11/2018	Bond Future		Buy	15	0.00
R209 On 02/08/2018	Bond Future		Buy	15	0.00
R209 On 02/08/2018	Bond Future		Sell	15	0.00
R209 On 01/11/2018	Bond Future		Sell	23	0.00
R209 On 01/11/2018	Bond Future		Buy	23	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 01/11/2018	Bond Future		Sell	25	0.00
R209 On 01/11/2018	Bond Future		Buy	25	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 01/11/2018	Bond Future		Sell	38	0.00

R209 On 01/11/2018	Bond Future	Buy	38	0.00
R209 On 02/08/2018	Bond Future	Buy	38	0.00
R209 On 02/08/2018	Bond Future	Sell	38	0.00
R209 On 01/11/2018	Bond Future	Sell	54	0.00
R209 On 01/11/2018	Bond Future	Buy	54	0.00
R209 On 02/08/2018	Bond Future	Buy	54	0.00
R209 On 02/08/2018	Bond Future	Sell	54	0.00
R209 On 01/11/2018	Bond Future	Sell	60	0.00
R209 On 01/11/2018	Bond Future	Buy	60	0.00
R209 On 02/08/2018	Bond Future	Buy	60	0.00
R209 On 02/08/2018	Bond Future	Sell	60	0.00
R209 On 01/11/2018	Bond Future	Sell	62	0.00
R209 On 01/11/2018	Bond Future	Buy	62	0.00
R209 On 02/08/2018	Bond Future	Buy	62	0.00
R209 On 02/08/2018	Bond Future	Sell	62	0.00
R209 On 01/11/2018	Bond Future	Sell	84	0.00
R209 On 01/11/2018	Bond Future	Buy	84	0.00
R209 On 02/08/2018	Bond Future	Buy	84	0.00
R209 On 02/08/2018	Bond Future	Sell	84	0.00
R209 On 01/11/2018	Bond Future	Sell	91	0.00
R209 On 01/11/2018	Bond Future	Buy	91	0.00
R209 On 01/11/2018	Bond Future	Sell	91	0.00
R209 On 01/11/2018	Bond Future	Buy	91	0.00
R209 On 02/08/2018	Bond Future	Buy	91	0.00
R209 On 02/08/2018	Bond Future	Sell	91	0.00
R209 On 02/08/2018	Bond Future	Buy	91	0.00
R209 On 02/08/2018	Bond Future	Sell	91	0.00
R209 On 01/11/2018	Bond Future	Sell	109	0.00
R209 On 01/11/2018	Bond Future	Buy	109	0.00
R209 On 02/08/2018	Bond Future	Buy	109	0.00
R209 On 02/08/2018	Bond Future	Sell	109	0.00
R209 On 01/11/2018	Bond Future	Sell	133	0.00
R209 On 01/11/2018	Bond Future	Buy	133	0.00
R209 On 02/08/2018	Bond Future	Buy	133	0.00
R209 On 02/08/2018	Bond Future	Sell	133	0.00
R209 On 01/11/2018	Bond Future	Sell	139	0.00
R209 On 01/11/2018	Bond Future	Buy	139	0.00
R209 On 02/08/2018	Bond Future	Buy	139	0.00
R209 On 02/08/2018	Bond Future	Sell	139	0.00
R209 On 01/11/2018	Bond Future	Sell	159	0.00
R209 On 01/11/2018	Bond Future	Buy	159	0.00
R209 On 02/08/2018	Bond Future	Buy	159	0.00
R209 On 02/08/2018	Bond Future	Sell	159	0.00
R209 On 01/11/2018	Bond Future	Sell	199	0.00
R209 On 01/11/2018	Bond Future	Buy	199	0.00
R209 On 02/08/2018	Bond Future	Buy	199	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/08/2018	Bond Future		Sell	199	0.00
R209 On 01/11/2018	Bond Future		Sell	246	0.00
R209 On 01/11/2018	Bond Future		Buy	246	0.00
R209 On 02/08/2018	Bond Future		Buy	246	0.00
R209 On 02/08/2018	Bond Future		Sell	246	0.00
R209 On 01/11/2018	Bond Future		Sell	266	0.00
R209 On 01/11/2018	Bond Future		Buy	266	0.00
R209 On 02/08/2018	Bond Future		Buy	266	0.00
R209 On 02/08/2018	Bond Future		Sell	266	0.00
R209 On 01/11/2018	Bond Future		Sell	278	0.00
R209 On 01/11/2018	Bond Future		Buy	278	0.00
R209 On 02/08/2018	Bond Future		Buy	278	0.00
R209 On 02/08/2018	Bond Future		Sell	278	0.00
R209 On 01/11/2018	Bond Future		Sell	369	0.00
R209 On 01/11/2018	Bond Future		Buy	369	0.00
R209 On 02/08/2018	Bond Future		Buy	369	0.00
R209 On 02/08/2018	Bond Future		Sell	369	0.00
R209 On 01/11/2018	Bond Future		Sell	414	0.00
R209 On 01/11/2018	Bond Future		Buy	414	0.00
R209 On 02/08/2018	Bond Future		Buy	414	0.00
R209 On 02/08/2018	Bond Future		Sell	414	0.00
R209 On 01/11/2018	Bond Future		Sell	425	0.00
R209 On 01/11/2018	Bond Future		Buy	425	0.00
R209 On 02/08/2018	Bond Future		Buy	425	0.00
R209 On 02/08/2018	Bond Future		Sell	425	0.00
R209 On 01/11/2018	Bond Future		Sell	575	0.00
R209 On 01/11/2018	Bond Future		Buy	575	0.00
R209 On 02/08/2018	Bond Future		Buy	575	0.00
R209 On 02/08/2018	Bond Future		Sell	575	0.00
R209 On 01/11/2018	Bond Future		Sell	689	0.00
R209 On 01/11/2018	Bond Future		Buy	689	0.00
R209 On 02/08/2018	Bond Future		Buy	689	0.00
R209 On 02/08/2018	Bond Future		Sell	689	0.00
R209 On 01/11/2018	Bond Future		Sell	736	0.00
R209 On 01/11/2018	Bond Future		Buy	736	0.00
R209 On 02/08/2018	Bond Future		Buy	736	0.00
R209 On 02/08/2018	Bond Future		Sell	736	0.00
R209 On 01/11/2018	Bond Future		Sell	750	0.00
R209 On 01/11/2018	Bond Future		Buy	750	0.00
R209 On 02/08/2018	Bond Future		Buy	750	0.00
R209 On 02/08/2018	Bond Future		Sell	750	0.00
R209 On 01/11/2018	Bond Future		Sell	1,376	0.00

R209 On 01/11/2018	Bond Future	Buy	1,376	0.00
R209 On 02/08/2018	Bond Future	Buy	1,376	0.00
R209 On 02/08/2018	Bond Future	Sell	1,376	0.00
R209 On 01/11/2018	Bond Future	Sell	1,379	0.00
R209 On 01/11/2018	Bond Future	Buy	1,379	0.00
R209 On 02/08/2018	Bond Future	Buy	1,379	0.00
R209 On 02/08/2018	Bond Future	Sell	1,379	0.00
R209 On 01/11/2018	Bond Future	Sell	2,070	0.00
R209 On 01/11/2018	Bond Future	Buy	2,070	0.00
R209 On 01/11/2018	Bond Future	Buy	2,070	0.00
R209 On 01/11/2018	Bond Future	Sell	2,070	0.00
R209 On 02/08/2018	Bond Future	Buy	2,070	0.00
R209 On 02/08/2018	Bond Future	Sell	2,070	0.00
R209 On 02/08/2018	Bond Future	Sell	2,070	0.00
R209 On 02/08/2018	Bond Future	Buy	2,070	0.00
R209 On 01/11/2018	Bond Future	Buy	6,310	0.00
R209 On 01/11/2018	Bond Future	Sell	6,310	0.00
R209 On 02/08/2018	Bond Future	Sell	6,310	0.00
R209 On 02/08/2018	Bond Future	Buy	6,310	0.00
R209 On 01/11/2018	Bond Future	Sell	6,465	0.00
R209 On 01/11/2018	Bond Future	Buy	6,465	0.00
R209 On 02/08/2018	Bond Future	Buy	6,465	0.00
R209 On 02/08/2018	Bond Future	Sell	6,465	0.00
R209 On 01/11/2018	Bond Future	Sell	6,890	0.00
R209 On 01/11/2018	Bond Future	Buy	6,890	0.00
R209 On 02/08/2018	Bond Future	Buy	6,890	0.00
R209 On 02/08/2018	Bond Future	Sell	6,890	0.00

R214 Bond Future

R214 On 01/11/2018	Bond Future	Sell	193	0.00
R214 On 01/11/2018	Bond Future	Buy	193	0.00
R214 On 01/11/2018	Bond Future	Sell	315	0.00
R214 On 01/11/2018	Bond Future	Buy	315	0.00
R214 On 01/11/2018	Bond Future	Buy	508	0.00
R214 On 01/11/2018	Bond Future	Sell	508	0.00

Grand Total for Daily Detailed Turnover: 111,499 0.00