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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/01/2018

TO DATE : 22/01/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2029 Bond Future

2029 On 01/02/2018	Bond Future		Sell	300	0.00
2029 On 01/02/2018	Bond Future		Buy	300	0.00
2029 On 03/05/2018	Bond Future		Sell	300	0.00
2029 On 03/05/2018	Bond Future		Buy	300	0.00
2029 On 01/02/2018	Bond Future		Buy	1,070	0.00
2029 On 01/02/2018	Bond Future		Sell	1,070	0.00
2029 On 03/05/2018	Bond Future		Sell	1,070	0.00
2029 On 03/05/2018	Bond Future		Buy	1,070	0.00
2029 On 01/02/2018	Bond Future		Buy	1,370	0.00
2029 On 01/02/2018	Bond Future		Sell	1,370	0.00
2029 On 03/05/2018	Bond Future		Buy	1,370	0.00
2029 On 03/05/2018	Bond Future		Sell	1,370	0.00

I2038 Bond Future

2038 On 01/02/2018	Bond Future	Buy	1,454	0.00
2038 On 01/02/2018	Bond Future	Sell	1,454	0.00
2038 On 03/05/2018	Bond Future	Sell	1,454	0.00
2038 On 03/05/2018	Bond Future	Buy	1,454	0.00
2038 On 01/02/2018	Bond Future	Buy	1,700	0.00
2038 On 01/02/2018	Bond Future	Sell	1,700	0.00
2038 On 01/02/2018	Bond Future	Buy	3,154	0.00
2038 On 01/02/2018	Bond Future	Sell	3,154	0.00
2038 On 03/05/2018	Bond Future	Buy	3,154	0.00
2038 On 03/05/2018	Bond Future	Sell	3,154	0.00

I2046 Bond Future

2046 On 01/02/2018	Bond Future	Buy	2,700	0.00
2046 On 01/02/2018	Bond Future	Sell	2,700	0.00
2046 On 01/02/2018	Bond Future	Buy	2,700	0.00
2046 On 01/02/2018	Bond Future	Sell	2,700	0.00
2046 On 03/05/2018	Bond Future	Sell	2,700	0.00
2046 On 03/05/2018	Bond Future	Buy	2,700	0.00
2046 On 03/05/2018	Bond Future	Sell	2,700	0.00
2046 On 03/05/2018	Bond Future	Buy	2,700	0.00

I2050 Bond Future

2050 On 01/02/2018	Bond Future	Buy	2,625	0.00
2050 On 01/02/2018	Bond Future	Sell	2,625	0.00
2050 On 01/02/2018	Bond Future	Sell	2,625	0.00
2050 On 01/02/2018	Bond Future	Buy	2,625	0.00
2050 On 03/05/2018	Bond Future	Sell	2,625	0.00
2050 On 03/05/2018	Bond Future	Buy	2,625	0.00
2050 On 03/05/2018	Bond Future	Sell	2,625	0.00
2050 On 03/05/2018	Bond Future	Buy	2,625	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	3	0.00
R186 On 03/05/2018	Bond Future	Sell	3	0.00
R186 On 03/05/2018	Bond Future	Buy	3	0.00
R186 On 03/05/2018	Bond Future	Sell	3	0.00
R186 On 03/05/2018	Bond Future	Buy	3	0.00
R186 On 03/05/2018	Bond Future	Sell	3	0.00
R186 On 03/05/2018	Bond Future	Buy	3	0.00
R186 On 03/05/2018	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Buy	3	0.00
R186 On 03/05/2018	Bond Future		Sell	3	0.00
R186 On 03/05/2018	Bond Future		Buy	4	0.00
R186 On 03/05/2018	Bond Future		Sell	4	0.00
R186 On 03/05/2018	Bond Future		Buy	4	0.00
R186 On 03/05/2018	Bond Future		Sell	4	0.00
R186 On 03/05/2018	Bond Future		Buy	4	0.00
R186 On 03/05/2018	Bond Future		Sell	4	0.00
R186 On 03/05/2018	Bond Future		Buy	4	0.00
R186 On 03/05/2018	Bond Future		Sell	4	0.00
R186 On 03/05/2018	Bond Future		Buy	4	0.00
R186 On 03/05/2018	Bond Future		Sell	4	0.00
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	7	0.00
R186 On 03/05/2018	Bond Future		Sell	7	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	9	0.00
R186 On 03/05/2018	Bond Future		Sell	9	0.00
R186 On 03/05/2018	Bond Future		Buy	10	0.00
R186 On 03/05/2018	Bond Future		Sell	10	0.00
R186 On 03/05/2018	Bond Future		Buy	10	0.00
R186 On 03/05/2018	Bond Future		Sell	10	0.00
R186 On 03/05/2018	Bond Future		Buy	11	0.00
R186 On 03/05/2018	Bond Future		Sell	11	0.00
R186 On 03/05/2018	Bond Future		Buy	11	0.00
R186 On 03/05/2018	Bond Future		Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Buy	23	0.00
R186 On 03/05/2018	Bond Future		Sell	23	0.00
R186 On 03/05/2018	Bond Future		Buy	24	0.00
R186 On 03/05/2018	Bond Future		Sell	24	0.00
R186 On 03/05/2018	Bond Future		Buy	25	0.00
R186 On 03/05/2018	Bond Future		Sell	25	0.00
R186 On 03/05/2018	Bond Future		Buy	25	0.00
R186 On 03/05/2018	Bond Future		Sell	25	0.00
R186 On 03/05/2018	Bond Future		Buy	27	0.00
R186 On 03/05/2018	Bond Future		Sell	27	0.00
R186 On 03/05/2018	Bond Future		Buy	33	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	33	0.00
R186 On 03/05/2018	Bond Future		Buy	35	0.00
R186 On 03/05/2018	Bond Future		Sell	35	0.00
R186 On 03/05/2018	Bond Future		Buy	35	0.00
R186 On 03/05/2018	Bond Future		Sell	35	0.00
R186 On 03/05/2018	Bond Future		Buy	35	0.00
R186 On 03/05/2018	Bond Future		Sell	35	0.00
R186 On 03/05/2018	Bond Future		Buy	37	0.00
R186 On 03/05/2018	Bond Future		Sell	37	0.00
R186 On 03/05/2018	Bond Future		Buy	41	0.00
R186 On 03/05/2018	Bond Future		Sell	41	0.00
R186 On 03/05/2018	Bond Future		Buy	41	0.00
R186 On 03/05/2018	Bond Future		Sell	41	0.00
R186 On 03/05/2018	Bond Future		Buy	43	0.00
R186 On 03/05/2018	Bond Future		Sell	43	0.00
R186 On 03/05/2018	Bond Future		Buy	45	0.00
R186 On 03/05/2018	Bond Future		Sell	45	0.00
R186 On 03/05/2018	Bond Future		Buy	46	0.00
R186 On 03/05/2018	Bond Future		Sell	46	0.00
R186 On 03/05/2018	Bond Future		Buy	51	0.00
R186 On 03/05/2018	Bond Future		Sell	51	0.00
R186 On 03/05/2018	Bond Future		Buy	53	0.00
R186 On 03/05/2018	Bond Future		Sell	53	0.00
R186 On 03/05/2018	Bond Future		Buy	60	0.00
R186 On 03/05/2018	Bond Future		Sell	60	0.00
R186 On 03/05/2018	Bond Future		Buy	60	0.00
R186 On 03/05/2018	Bond Future		Sell	60	0.00
R186 On 03/05/2018	Bond Future		Buy	60	0.00
R186 On 03/05/2018	Bond Future		Sell	60	0.00

R186 On 03/05/2018	Bond Future	Buy	68	0.00
R186 On 03/05/2018	Bond Future	Sell	68	0.00
R186 On 03/05/2018	Bond Future	Buy	74	0.00
R186 On 03/05/2018	Bond Future	Sell	74	0.00
R186 On 03/05/2018	Bond Future	Buy	85	0.00
R186 On 03/05/2018	Bond Future	Sell	85	0.00
R186 On 03/05/2018	Bond Future	Buy	98	0.00
R186 On 03/05/2018	Bond Future	Sell	98	0.00
R186 On 03/05/2018	Bond Future	Buy	120	0.00
R186 On 03/05/2018	Bond Future	Sell	120	0.00
R186 On 03/05/2018	Bond Future	Buy	135	0.00
R186 On 03/05/2018	Bond Future	Sell	135	0.00
R186 On 03/05/2018	Bond Future	Buy	147	0.00
R186 On 03/05/2018	Bond Future	Sell	147	0.00
R186 On 03/05/2018	Bond Future	Buy	175	0.00
R186 On 03/05/2018	Bond Future	Sell	175	0.00
R186 On 03/05/2018	Bond Future	Buy	189	0.00
R186 On 03/05/2018	Bond Future	Sell	189	0.00
R186 On 03/05/2018	Bond Future	Buy	193	0.00
R186 On 03/05/2018	Bond Future	Sell	193	0.00
R186 On 03/05/2018	Bond Future	Sell	280	0.00
R186 On 03/05/2018	Bond Future	Buy	280	0.00
R186 On 03/05/2018	Bond Future	Buy	280	0.00
R186 On 03/05/2018	Bond Future	Sell	280	0.00
R186 On 03/05/2018	Bond Future	Buy	315	0.00
R186 On 03/05/2018	Bond Future	Sell	315	0.00
R186 On 03/05/2018	Bond Future	Sell	428	0.00
R186 On 03/05/2018	Bond Future	Buy	428	0.00
R186 On 03/05/2018	Bond Future	Buy	1,283	0.00
R186 On 03/05/2018	Bond Future	Sell	1,283	0.00
R186 On 03/05/2018	Bond Future	Buy	1,585	0.00
R186 On 03/05/2018	Bond Future	Sell	1,585	0.00
R186 On 03/05/2018	Bond Future	Sell	5,124	0.00
R186 On 03/05/2018	Bond Future	Buy	5,124	0.00

R197 Bond Future

R197 On 01/02/2018	Bond Future	Sell	1,400	0.00
R197 On 01/02/2018	Bond Future	Buy	1,400	0.00
R197 On 01/02/2018	Bond Future	Sell	1,400	0.00
R197 On 01/02/2018	Bond Future	Buy	1,400	0.00
R197 On 03/05/2018	Bond Future	Buy	1,400	0.00
R197 On 03/05/2018	Bond Future	Sell	1,400	0.00
R197 On 03/05/2018	Bond Future	Sell	1,400	0.00
R197 On 03/05/2018	Bond Future	Buy	1,400	0.00

R202 Bond Future

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 01/02/2018	Bond Future			Buy	150	0.00
R202 On 01/02/2018	Bond Future			Sell	150	0.00
R202 On 03/05/2018	Bond Future			Sell	150	0.00
R202 On 03/05/2018	Bond Future			Buy	150	0.00
R202 On 01/02/2018	Bond Future			Buy	223	0.00
R202 On 01/02/2018	Bond Future			Sell	223	0.00
R202 On 03/05/2018	Bond Future			Sell	223	0.00
R202 On 03/05/2018	Bond Future			Buy	223	0.00
R202 On 01/02/2018	Bond Future			Buy	1,335	0.00
R202 On 01/02/2018	Bond Future			Sell	1,335	0.00
R202 On 03/05/2018	Bond Future			Sell	1,335	0.00
R202 On 03/05/2018	Bond Future			Buy	1,335	0.00
R202 On 01/02/2018	Bond Future			Buy	1,708	0.00
R202 On 01/02/2018	Bond Future			Sell	1,708	0.00
R202 On 03/05/2018	Bond Future			Buy	1,708	0.00
R202 On 03/05/2018	Bond Future			Sell	1,708	0.00

R2037 Bond Future

2037 On 01/02/2018	Bond Future	9.88	Call	Sell	70	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Buy	70	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Sell	80	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Buy	80	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Sell	460	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Buy	460	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Sell	1,390	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Buy	1,390	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Buy	2,000	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Sell	2,000	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future			Sell	126	0.00
R209 On 01/02/2018	Bond Future			Buy	126	0.00
R209 On 01/02/2018	Bond Future			Buy	285	0.00
R209 On 01/02/2018	Bond Future			Sell	285	0.00
R209 On 03/05/2018	Bond Future			Sell	285	0.00
R209 On 03/05/2018	Bond Future			Buy	285	0.00
R209 On 01/02/2018	Bond Future			Buy	457	0.00
R209 On 01/02/2018	Bond Future			Sell	457	0.00
R209 On 03/05/2018	Bond Future			Sell	457	0.00
R209 On 03/05/2018	Bond Future			Buy	457	0.00
R209 On 01/02/2018	Bond Future			Sell	1,500	0.00

R209 On 01/02/2018	Bond Future	Buy	1,500	0.00
R209 On 01/02/2018	Bond Future	Sell	1,500	0.00
R209 On 01/02/2018	Bond Future	Buy	1,500	0.00
R209 On 01/02/2018	Bond Future	Buy	1,590	0.00
R209 On 01/02/2018	Bond Future	Sell	1,590	0.00
R209 On 03/05/2018	Bond Future	Sell	1,590	0.00
R209 On 03/05/2018	Bond Future	Buy	1,590	0.00
R209 On 01/02/2018	Bond Future	Buy	5,892	0.00
R209 On 01/02/2018	Bond Future	Sell	5,892	0.00
R209 On 03/05/2018	Bond Future	Sell	5,892	0.00
R209 On 03/05/2018	Bond Future	Buy	5,892	0.00
R209 On 01/02/2018	Bond Future	Buy	9,514	0.00
R209 On 01/02/2018	Bond Future	Sell	9,514	0.00
R209 On 03/05/2018	Bond Future	Sell	9,514	0.00
R209 On 03/05/2018	Bond Future	Buy	9,514	0.00
R209 On 01/02/2018	Bond Future	Buy	12,544	0.00
R209 On 01/02/2018	Bond Future	Sell	12,544	0.00
R209 On 03/05/2018	Bond Future	Sell	12,544	0.00
R209 On 03/05/2018	Bond Future	Buy	12,544	0.00
R209 On 01/02/2018	Bond Future	Sell	30,282	0.00
R209 On 01/02/2018	Bond Future	Buy	30,282	0.00
R209 On 03/05/2018	Bond Future	Sell	30,282	0.00
R209 On 03/05/2018	Bond Future	Buy	30,282	0.00

R210 Bond Future

R210 On 01/02/2018	Bond Future	Buy	128	0.00
R210 On 01/02/2018	Bond Future	Sell	128	0.00
R210 On 03/05/2018	Bond Future	Sell	128	0.00
R210 On 03/05/2018	Bond Future	Buy	128	0.00
R210 On 01/02/2018	Bond Future	Buy	571	0.00
R210 On 01/02/2018	Bond Future	Sell	571	0.00
R210 On 03/05/2018	Bond Future	Sell	571	0.00
R210 On 03/05/2018	Bond Future	Buy	571	0.00
R210 On 01/02/2018	Bond Future	Buy	699	0.00
R210 On 01/02/2018	Bond Future	Sell	699	0.00
R210 On 03/05/2018	Bond Future	Buy	699	0.00
R210 On 03/05/2018	Bond Future	Sell	699	0.00

R212 Bond Future

R212 On 01/02/2018	Bond Future	Sell	1,526	0.00
R212 On 01/02/2018	Bond Future	Buy	1,526	0.00
R212 On 01/02/2018	Bond Future	Sell	1,526	0.00
R212 On 01/02/2018	Bond Future	Buy	1,526	0.00
R212 On 03/05/2018	Bond Future	Buy	1,526	0.00
R212 On 03/05/2018	Bond Future	Sell	1,526	0.00
R212 On 03/05/2018	Bond Future	Sell	1,526	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 03/05/2018 Bond Future			Buy	1,526	0.00
Grand Total for Daily Detailed Turnover:				199,216	0.00
