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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/02/2018

TO DATE : 15/02/2018

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

ALBI On 03/05/2018	Index Future		Buy	9	0.00
ALBI On 03/05/2018	Index Future		Sell	9	0.00
ALBI On 03/05/2018	Index Future		Buy	9	0.00
ALBI On 03/05/2018	Index Future		Sell	9	0.00

Govi Total Return Index

GOVI On 03/05/2018	GOVI		Buy	7	0.00
GOVI On 03/05/2018	GOVI		Sell	7	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 02/08/2018	Bond Future		Buy	1	0.00
R186 On 02/08/2018	Bond Future		Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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		Sell	10	0.00
R186 On 03/05/2018	Bond Future		Buy	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		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	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	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
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
R186 On 03/05/2018	Bond Future		Buy	12	0.00
R186 On 03/05/2018	Bond Future		Sell	12	0.00
R186 On 03/05/2018	Bond Future		Sell	13	0.00
R186 On 03/05/2018	Bond Future		Buy	13	0.00
R186 On 03/05/2018	Bond Future		Buy	13	0.00
R186 On 03/05/2018	Bond Future		Sell	13	0.00
R186 On 03/05/2018	Bond Future		Buy	14	0.00
R186 On 03/05/2018	Bond Future		Sell	14	0.00
R186 On 03/05/2018	Bond Future		Buy	14	0.00
R186 On 03/05/2018	Bond Future		Sell	14	0.00
R186 On 03/05/2018	Bond Future		Buy	14	0.00
R186 On 03/05/2018	Bond Future		Sell	14	0.00
R186 On 03/05/2018	Bond Future		Buy	14	0.00
R186 On 03/05/2018	Bond Future		Sell	14	0.00

R186 On 03/05/2018	Bond Future	Buy	14	0.00
R186 On 03/05/2018	Bond Future	Sell	14	0.00
R186 On 03/05/2018	Bond Future	Buy	15	0.00
R186 On 03/05/2018	Bond Future	Sell	15	0.00
R186 On 03/05/2018	Bond Future	Buy	15	0.00
R186 On 03/05/2018	Bond Future	Sell	15	0.00
R186 On 03/05/2018	Bond Future	Buy	16	0.00
R186 On 03/05/2018	Bond Future	Sell	16	0.00
R186 On 03/05/2018	Bond Future	Buy	17	0.00
R186 On 03/05/2018	Bond Future	Sell	17	0.00
R186 On 03/05/2018	Bond Future	Sell	18	0.00
R186 On 03/05/2018	Bond Future	Buy	18	0.00
R186 On 03/05/2018	Bond Future	Buy	20	0.00
R186 On 03/05/2018	Bond Future	Sell	20	0.00
R186 On 03/05/2018	Bond Future	Sell	22	0.00
R186 On 03/05/2018	Bond Future	Buy	22	0.00
R186 On 03/05/2018	Bond Future	Buy	22	0.00
R186 On 03/05/2018	Bond Future	Sell	22	0.00
R186 On 03/05/2018	Bond Future	Buy	22	0.00
R186 On 03/05/2018	Bond Future	Sell	22	0.00
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	23	0.00
R186 On 03/05/2018	Bond Future	Sell	23	0.00
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	Buy	24	0.00
R186 On 03/05/2018	Bond Future	Sell	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	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	Sell	27	0.00
R186 On 03/05/2018	Bond Future	Buy	27	0.00
R186 On 03/05/2018	Bond Future	Sell	29	0.00
R186 On 03/05/2018	Bond Future	Buy	29	0.00
R186 On 03/05/2018	Bond Future	Buy	30	0.00
R186 On 03/05/2018	Bond Future	Sell	30	0.00
R186 On 03/05/2018	Bond Future	Buy	32	0.00
R186 On 03/05/2018	Bond Future	Sell	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	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	36	0.00
R186 On 03/05/2018	Bond Future		Sell	36	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	37	0.00
R186 On 03/05/2018	Bond Future		Sell	37	0.00
R186 On 03/05/2018	Bond Future		Buy	38	0.00
R186 On 03/05/2018	Bond Future		Sell	38	0.00
R186 On 03/05/2018	Bond Future		Buy	39	0.00
R186 On 03/05/2018	Bond Future		Sell	39	0.00
R186 On 03/05/2018	Bond Future		Buy	39	0.00
R186 On 03/05/2018	Bond Future		Sell	39	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	45	0.00
R186 On 03/05/2018	Bond Future		Sell	45	0.00
R186 On 03/05/2018	Bond Future		Sell	46	0.00
R186 On 03/05/2018	Bond Future		Buy	46	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	47	0.00
R186 On 03/05/2018	Bond Future		Sell	47	0.00
R186 On 03/05/2018	Bond Future		Sell	50	0.00
R186 On 03/05/2018	Bond Future		Buy	50	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	57	0.00
R186 On 03/05/2018	Bond Future		Sell	57	0.00
R186 On 03/05/2018	Bond Future		Buy	58	0.00
R186 On 03/05/2018	Bond Future		Sell	58	0.00
R186 On 03/05/2018	Bond Future		Buy	61	0.00
R186 On 03/05/2018	Bond Future		Sell	61	0.00
R186 On 03/05/2018	Bond Future		Buy	63	0.00
R186 On 03/05/2018	Bond Future		Sell	63	0.00
R186 On 03/05/2018	Bond Future		Buy	66	0.00
R186 On 03/05/2018	Bond Future		Sell	66	0.00

R186 On 03/05/2018	Bond Future	Buy	69	0.00
R186 On 03/05/2018	Bond Future	Sell	69	0.00
R186 On 03/05/2018	Bond Future	Buy	70	0.00
R186 On 03/05/2018	Bond Future	Sell	70	0.00
R186 On 03/05/2018	Bond Future	Sell	71	0.00
R186 On 03/05/2018	Bond Future	Buy	71	0.00
R186 On 03/05/2018	Bond Future	Buy	76	0.00
R186 On 03/05/2018	Bond Future	Sell	76	0.00
R186 On 03/05/2018	Bond Future	Buy	77	0.00
R186 On 03/05/2018	Bond Future	Sell	77	0.00
R186 On 03/05/2018	Bond Future	Buy	78	0.00
R186 On 03/05/2018	Bond Future	Sell	78	0.00
R186 On 03/05/2018	Bond Future	Buy	78	0.00
R186 On 03/05/2018	Bond Future	Sell	78	0.00
R186 On 03/05/2018	Bond Future	Buy	83	0.00
R186 On 03/05/2018	Bond Future	Sell	83	0.00
R186 On 03/05/2018	Bond Future	Buy	91	0.00
R186 On 03/05/2018	Bond Future	Sell	91	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	Sell	100	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	100	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	106	0.00
R186 On 03/05/2018	Bond Future	Sell	106	0.00
R186 On 03/05/2018	Bond Future	Buy	108	0.00
R186 On 03/05/2018	Bond Future	Sell	108	0.00
R186 On 03/05/2018	Bond Future	Buy	111	0.00
R186 On 03/05/2018	Bond Future	Sell	111	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 03/05/2018	Bond Future	Sell	150	0.00
R186 On 03/05/2018	Bond Future	Buy	150	0.00
R186 On 03/05/2018	Bond Future	Buy	154	0.00
R186 On 03/05/2018	Bond Future	Sell	154	0.00
R186 On 03/05/2018	Bond Future	Buy	157	0.00
R186 On 03/05/2018	Bond Future	Sell	157	0.00
R186 On 02/08/2018	Bond Future	Buy	167	0.00
R186 On 02/08/2018	Bond Future	Sell	167	0.00
R186 On 03/05/2018	Bond Future	Buy	183	0.00
R186 On 03/05/2018	Bond Future	Sell	183	0.00
R186 On 03/05/2018	Bond Future	Buy	185	0.00
R186 On 03/05/2018	Bond Future	Sell	185	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Buy	200	0.00
R186 On 03/05/2018	Bond Future		Sell	200	0.00
R186 On 03/05/2018	Bond Future		Buy	206	0.00
R186 On 03/05/2018	Bond Future		Sell	206	0.00
R186 On 03/05/2018	Bond Future		Buy	233	0.00
R186 On 03/05/2018	Bond Future		Sell	233	0.00
R186 On 03/05/2018	Bond Future		Buy	300	0.00
R186 On 03/05/2018	Bond Future		Sell	300	0.00
R186 On 03/05/2018	Bond Future		Sell	360	0.00
R186 On 03/05/2018	Bond Future		Buy	360	0.00
R186 On 02/08/2018	Bond Future		Sell	420	0.00
R186 On 02/08/2018	Bond Future		Buy	420	0.00
R186 On 02/08/2018	Bond Future		Sell	590	0.00
R186 On 02/08/2018	Bond Future		Buy	590	0.00
R186 On 03/05/2018	Bond Future		Buy	639	0.00
R186 On 03/05/2018	Bond Future		Sell	639	0.00
R186 On 03/05/2018	Bond Future		Buy	1,613	0.00
R186 On 03/05/2018	Bond Future		Sell	1,613	0.00
R186 On 03/05/2018	Bond Future		Buy	1,946	0.00
R186 On 03/05/2018	Bond Future		Sell	1,946	0.00
R186 On 03/05/2018	Bond Future		Buy	2,557	0.00
R186 On 03/05/2018	Bond Future		Sell	2,557	0.00
R186 On 03/05/2018	Bond Future		Sell	2,767	0.00
R186 On 03/05/2018	Bond Future		Buy	2,767	0.00
R186 On 03/05/2018	Bond Future		Sell	3,063	0.00
R186 On 03/05/2018	Bond Future		Buy	3,063	0.00
R186 On 03/05/2018	Bond Future		Sell	3,218	0.00
R186 On 03/05/2018	Bond Future		Buy	3,218	0.00
R186 On 03/05/2018	Bond Future		Buy	6,942	0.00
R186 On 03/05/2018	Bond Future		Sell	6,942	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future		Buy	1	0.00
2030 On 02/08/2018	Bond Future		Sell	1	0.00
2030 On 02/08/2018	Bond Future		Sell	2	0.00
2030 On 02/08/2018	Bond Future		Buy	2	0.00
2030 On 03/05/2018	Bond Future		Buy	16	0.00
2030 On 03/05/2018	Bond Future		Sell	16	0.00
2030 On 03/05/2018	Bond Future		Buy	23	0.00
2030 On 03/05/2018	Bond Future		Sell	23	0.00
2030 On 02/08/2018	Bond Future		Buy	32	0.00
2030 On 02/08/2018	Bond Future		Sell	32	0.00

2030 On 02/08/2018	Bond Future	Buy	51	0.00
2030 On 02/08/2018	Bond Future	Sell	51	0.00
2030 On 02/08/2018	Bond Future	Sell	84	0.00
2030 On 02/08/2018	Bond Future	Buy	84	0.00
2030 On 03/05/2018	Bond Future	Buy	92	0.00
2030 On 03/05/2018	Bond Future	Sell	92	0.00
2030 On 03/05/2018	Bond Future	Buy	122	0.00
2030 On 03/05/2018	Bond Future	Sell	122	0.00
2030 On 03/05/2018	Bond Future	Buy	147	0.00
2030 On 03/05/2018	Bond Future	Sell	147	0.00
2030 On 03/05/2018	Bond Future	Buy	151	0.00
2030 On 03/05/2018	Bond Future	Sell	151	0.00
2030 On 03/05/2018	Bond Future	Buy	257	0.00
2030 On 03/05/2018	Bond Future	Sell	257	0.00
2030 On 03/05/2018	Bond Future	Sell	1,070	0.00
2030 On 03/05/2018	Bond Future	Buy	1,070	0.00

R2032 Bond Future

2032 On 03/05/2018	Bond Future	Buy	80	0.00
2032 On 03/05/2018	Bond Future	Sell	80	0.00
2032 On 03/05/2018	Bond Future	Sell	80	0.00
2032 On 03/05/2018	Bond Future	Buy	80	0.00

R2035 Bond Future

R035 On 03/05/2018	Bond Future	Buy	80	0.00
R035 On 03/05/2018	Bond Future	Sell	80	0.00
R035 On 03/05/2018	Bond Future	Sell	80	0.00
R035 On 03/05/2018	Bond Future	Buy	80	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future	Buy	1	0.00
2037 On 02/08/2018	Bond Future	Sell	1	0.00
2037 On 02/08/2018	Bond Future	Buy	66	0.00
2037 On 02/08/2018	Bond Future	Sell	66	0.00
2037 On 02/08/2018	Bond Future	Buy	112	0.00
2037 On 02/08/2018	Bond Future	Sell	112	0.00
2037 On 02/08/2018	Bond Future	Sell	179	0.00
2037 On 02/08/2018	Bond Future	Buy	179	0.00
2037 On 03/05/2018	Bond Future	Buy	1,000	0.00
2037 On 03/05/2018	Bond Future	Sell	1,000	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future	Buy	1	0.00
2040 On 02/08/2018	Bond Future	Sell	1	0.00
2040 On 03/05/2018	Bond Future	Sell	20	0.00
2040 On 03/05/2018	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/05/2018	Bond Future		Sell	20	0.00
2040 On 03/05/2018	Bond Future		Buy	20	0.00
2040 On 03/05/2018	Bond Future		Sell	60	0.00
2040 On 03/05/2018	Bond Future		Buy	60	0.00
2040 On 02/08/2018	Bond Future		Buy	66	0.00
2040 On 02/08/2018	Bond Future		Sell	66	0.00
2040 On 03/05/2018	Bond Future		Sell	80	0.00
2040 On 03/05/2018	Bond Future		Buy	80	0.00
2040 On 03/05/2018	Bond Future		Sell	100	0.00
2040 On 03/05/2018	Bond Future		Buy	100	0.00
2040 On 02/08/2018	Bond Future		Buy	122	0.00
2040 On 02/08/2018	Bond Future		Sell	122	0.00
2040 On 03/05/2018	Bond Future		Buy	150	0.00
2040 On 03/05/2018	Bond Future		Sell	150	0.00
2040 On 03/05/2018	Bond Future		Sell	150	0.00
2040 On 03/05/2018	Bond Future		Buy	150	0.00
2040 On 02/08/2018	Bond Future		Sell	189	0.00
2040 On 02/08/2018	Bond Future		Buy	189	0.00
2040 On 03/05/2018	Bond Future		Sell	400	0.00
2040 On 03/05/2018	Bond Future		Buy	400	0.00
2040 On 03/05/2018	Bond Future		Sell	1,000	0.00
2040 On 03/05/2018	Bond Future		Buy	1,000	0.00
R2044 Bond Future					
2044 On 03/05/2018	Bond Future		Sell	4	0.00
2044 On 03/05/2018	Bond Future		Buy	4	0.00
2044 On 03/05/2018	Bond Future		Sell	24	0.00
2044 On 03/05/2018	Bond Future		Buy	24	0.00
2044 On 03/05/2018	Bond Future		Buy	28	0.00
2044 On 03/05/2018	Bond Future		Sell	28	0.00
R2048 Bond Future					
R248 On 03/05/2018	Bond Future		Sell	14	0.00
R248 On 03/05/2018	Bond Future		Buy	14	0.00
R248 On 03/05/2018	Bond Future		Sell	22	0.00
R248 On 03/05/2018	Bond Future		Buy	22	0.00
R248 On 03/05/2018	Bond Future		Sell	112	0.00
R248 On 03/05/2018	Bond Future		Buy	112	0.00
R248 On 03/05/2018	Bond Future		Sell	114	0.00
R248 On 03/05/2018	Bond Future		Buy	114	0.00
R248 On 03/05/2018	Bond Future		Sell	138	0.00

R248 On 03/05/2018	Bond Future	Buy	138	0.00
R248 On 03/05/2018	Bond Future	Sell	142	0.00
R248 On 03/05/2018	Bond Future	Buy	142	0.00
R248 On 03/05/2018	Bond Future	Sell	241	0.00
R248 On 03/05/2018	Bond Future	Buy	241	0.00
R248 On 03/05/2018	Bond Future	Buy	1,031	0.00
R248 On 03/05/2018	Bond Future	Sell	1,031	0.00

R209 Bond Future

R209 On 02/08/2018	Bond Future	Buy	4	0.00
R209 On 02/08/2018	Bond Future	Sell	4	0.00
R209 On 03/05/2018	Bond Future	Sell	9	0.00
R209 On 03/05/2018	Bond Future	Buy	9	0.00
R209 On 03/05/2018	Bond Future	Sell	10	0.00
R209 On 03/05/2018	Bond Future	Buy	10	0.00
R209 On 03/05/2018	Bond Future	Sell	154	0.00
R209 On 03/05/2018	Bond Future	Buy	154	0.00
R209 On 03/05/2018	Bond Future	Sell	164	0.00
R209 On 03/05/2018	Bond Future	Buy	164	0.00
R209 On 03/05/2018	Bond Future	Sell	191	0.00
R209 On 03/05/2018	Bond Future	Buy	191	0.00
R209 On 03/05/2018	Bond Future	Sell	200	0.00
R209 On 03/05/2018	Bond Future	Buy	200	0.00
R209 On 02/08/2018	Bond Future	Buy	225	0.00
R209 On 02/08/2018	Bond Future	Sell	225	0.00
R209 On 02/08/2018	Bond Future	Buy	430	0.00
R209 On 02/08/2018	Bond Future	Sell	430	0.00
R209 On 02/08/2018	Bond Future	Buy	659	0.00
R209 On 02/08/2018	Bond Future	Sell	659	0.00

R213 Bond Future

R213 On 03/05/2018	Bond Future	Sell	80	0.00
R213 On 03/05/2018	Bond Future	Buy	80	0.00
R213 On 03/05/2018	Bond Future	Sell	80	0.00
R213 On 03/05/2018	Bond Future	Buy	80	0.00

Grand Total for Daily Detailed Turnover:

39,617 0.00