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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/10/2018

TO DATE : 17/10/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 01/11/2018	GOVI		Buy	3	0.00
GOVI On 01/11/2018	GOVI		Sell	3	0.00
GOVI On 01/11/2018	GOVI		Buy	3	0.00
GOVI On 01/11/2018	GOVI		Sell	3	0.00
GOVI On 07/02/2019	GOVI		Buy	8	0.00
GOVI On 07/02/2019	GOVI		Sell	8	0.00
GOVI On 01/11/2018	GOVI		Sell	160	0.00
GOVI On 01/11/2018	GOVI		Buy	160	0.00
GOVI On 01/11/2018	GOVI		Buy	160	0.00
GOVI On 01/11/2018	GOVI		Sell	160	0.00
GOVI On 07/02/2019	GOVI		Buy	160	0.00
GOVI On 07/02/2019	GOVI		Sell	160	0.00
GOVI On 07/02/2019	GOVI		Sell	160	0.00
GOVI On 07/02/2019	GOVI		Buy	160	0.00

New Inflation Linked Index

IGOV On 01/11/2018	Index Future	Buy	3	0.00
IGOV On 01/11/2018	Index Future	Sell	3	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future	Buy	3	0.00
R186 On 01/11/2018	Bond Future	Sell	3	0.00
R186 On 01/11/2018	Bond Future	Buy	10	0.00
R186 On 01/11/2018	Bond Future	Sell	10	0.00
R186 On 01/11/2018	Bond Future	Buy	10	0.00
R186 On 01/11/2018	Bond Future	Sell	10	0.00
R186 On 01/11/2018	Bond Future	Buy	23	0.00
R186 On 01/11/2018	Bond Future	Sell	23	0.00
R186 On 01/11/2018	Bond Future	Buy	24	0.00
R186 On 01/11/2018	Bond Future	Sell	24	0.00
R186 On 01/11/2018	Bond Future	Buy	100	0.00
R186 On 01/11/2018	Bond Future	Sell	100	0.00
R186 On 01/11/2018	Bond Future	Buy	463	0.00
R186 On 01/11/2018	Bond Future	Sell	463	0.00
R186 On 01/11/2018	Bond Future	Buy	499	0.00
R186 On 01/11/2018	Bond Future	Sell	499	0.00
R186 On 01/11/2018	Bond Future	Buy	1,276	0.00
R186 On 01/11/2018	Bond Future	Sell	1,276	0.00
R186 On 01/11/2018	Bond Future	Buy	2,993	0.00
R186 On 01/11/2018	Bond Future	Sell	2,993	0.00
R186 On 01/11/2018	Bond Future	Buy	5,255	0.00
R186 On 01/11/2018	Bond Future	Sell	5,255	0.00

R2023 Bond Future

R023 On 01/11/2018	Bond Future	Sell	794	0.00
R023 On 01/11/2018	Bond Future	Buy	794	0.00
R023 On 01/11/2018	Bond Future	Sell	794	0.00
R023 On 01/11/2018	Bond Future	Buy	794	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future	Buy	371	0.00
R035 On 01/11/2018	Bond Future	Sell	371	0.00
R035 On 07/02/2019	Bond Future	Sell	371	0.00
R035 On 07/02/2019	Bond Future	Buy	371	0.00
R035 On 01/11/2018	Bond Future	Sell	400	0.00
R035 On 01/11/2018	Bond Future	Buy	400	0.00
R035 On 07/02/2019	Bond Future	Sell	400	0.00
R035 On 07/02/2019	Bond Future	Buy	400	0.00
R035 On 01/11/2018	Bond Future	Buy	474	0.00
R035 On 01/11/2018	Bond Future	Sell	474	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/02/2019	Bond Future		Sell	474	0.00
R035 On 07/02/2019	Bond Future		Buy	474	0.00
R035 On 01/11/2018	Bond Future		Buy	4,371	0.00
R035 On 01/11/2018	Bond Future		Sell	4,371	0.00
R035 On 07/02/2019	Bond Future		Sell	4,371	0.00
R035 On 07/02/2019	Bond Future		Buy	4,371	0.00
R035 On 01/11/2018	Bond Future		Buy	11,257	0.00
R035 On 01/11/2018	Bond Future		Sell	11,257	0.00
R035 On 07/02/2019	Bond Future		Sell	11,257	0.00
R035 On 07/02/2019	Bond Future		Buy	11,257	0.00
R035 On 01/11/2018	Bond Future		Buy	12,198	0.00
R035 On 01/11/2018	Bond Future		Sell	12,198	0.00
R035 On 07/02/2019	Bond Future		Sell	12,198	0.00
R035 On 07/02/2019	Bond Future		Buy	12,198	0.00
R035 On 01/11/2018	Bond Future		Sell	29,071	0.00
R035 On 01/11/2018	Bond Future		Buy	29,071	0.00
R035 On 07/02/2019	Bond Future		Buy	29,071	0.00
R035 On 07/02/2019	Bond Future		Sell	29,071	0.00
R2044 Bond Future					
2044 On 01/11/2018	Bond Future		Sell	1	0.00
2044 On 01/11/2018	Bond Future		Buy	1	0.00
2044 On 01/11/2018	Bond Future		Sell	1	0.00
2044 On 01/11/2018	Bond Future		Buy	1	0.00
2044 On 01/11/2018	Bond Future		Sell	2	0.00
2044 On 01/11/2018	Bond Future		Buy	2	0.00
2044 On 01/11/2018	Bond Future		Sell	2	0.00
2044 On 01/11/2018	Bond Future		Buy	2	0.00
2044 On 01/11/2018	Bond Future		Sell	2	0.00
2044 On 01/11/2018	Bond Future		Buy	2	0.00
2044 On 01/11/2018	Bond Future		Sell	3	0.00
2044 On 01/11/2018	Bond Future		Buy	3	0.00
2044 On 01/11/2018	Bond Future		Sell	3	0.00
2044 On 01/11/2018	Bond Future		Buy	3	0.00
2044 On 01/11/2018	Bond Future		Sell	4	0.00
2044 On 01/11/2018	Bond Future		Buy	4	0.00
2044 On 01/11/2018	Bond Future		Sell	5	0.00
2044 On 01/11/2018	Bond Future		Buy	5	0.00
2044 On 01/11/2018	Bond Future		Sell	7	0.00
2044 On 01/11/2018	Bond Future		Buy	7	0.00
2044 On 01/11/2018	Bond Future		Sell	7	0.00
2044 On 01/11/2018	Bond Future		Buy	7	0.00

2044 On 01/11/2018	Bond Future	Sell	9	0.00
2044 On 01/11/2018	Bond Future	Buy	9	0.00
2044 On 01/11/2018	Bond Future	Sell	9	0.00
2044 On 01/11/2018	Bond Future	Buy	9	0.00
2044 On 01/11/2018	Bond Future	Sell	13	0.00
2044 On 01/11/2018	Bond Future	Buy	13	0.00
2044 On 01/11/2018	Bond Future	Sell	29	0.00
2044 On 01/11/2018	Bond Future	Buy	29	0.00
2044 On 01/11/2018	Bond Future	Buy	97	0.00
2044 On 01/11/2018	Bond Future	Sell	97	0.00

R2048 Bond Future

R248 On 01/11/2018	Bond Future	Sell	9	0.00
R248 On 01/11/2018	Bond Future	Buy	9	0.00
R248 On 01/11/2018	Bond Future	Sell	22	0.00
R248 On 01/11/2018	Bond Future	Buy	22	0.00
R248 On 07/02/2019	Bond Future	Sell	38	0.00
R248 On 07/02/2019	Bond Future	Buy	38	0.00
R248 On 01/11/2018	Bond Future	Sell	61	0.00
R248 On 01/11/2018	Bond Future	Buy	61	0.00
R248 On 01/11/2018	Bond Future	Sell	92	0.00
R248 On 01/11/2018	Bond Future	Buy	92	0.00
R248 On 07/02/2019	Bond Future	Sell	581	0.00
R248 On 07/02/2019	Bond Future	Buy	581	0.00
R248 On 07/02/2019	Bond Future	Sell	626	0.00
R248 On 07/02/2019	Bond Future	Buy	626	0.00
R248 On 07/02/2019	Bond Future	Sell	1,601	0.00
R248 On 07/02/2019	Bond Future	Buy	1,601	0.00
R248 On 07/02/2019	Bond Future	Sell	3,651	0.00
R248 On 07/02/2019	Bond Future	Buy	3,651	0.00
R248 On 07/02/2019	Bond Future	Buy	6,497	0.00
R248 On 07/02/2019	Bond Future	Sell	6,497	0.00

R209 Bond Future

R209 On 01/11/2018	Bond Future	Buy	2	0.00
R209 On 01/11/2018	Bond Future	Sell	2	0.00
R209 On 01/11/2018	Bond Future	Sell	2	0.00
R209 On 01/11/2018	Bond Future	Buy	2	0.00

R214 Bond Future

R214 On 01/11/2018	Bond Future	Sell	34	0.00
R214 On 01/11/2018	Bond Future	Buy	34	0.00
R214 On 01/11/2018	Bond Future	Sell	134	0.00
R214 On 01/11/2018	Bond Future	Buy	134	0.00
R214 On 01/11/2018	Bond Future	Sell	563	0.00
R214 On 01/11/2018	Bond Future	Buy	563	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 01/11/2018	Bond Future		Sell	731	0.00
R214 On 01/11/2018	Bond Future		Buy	731	0.00
Grand Total for Daily Detailed Turnover:				144,023	0.00
