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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/06/2018

TO DATE : 18/06/2018

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

GOVI On 02/08/2018	GOVI		Sell	1	0.00
GOVI On 02/08/2018	GOVI		Buy	1	0.00
GOVI On 02/08/2018	GOVI		Buy	1	0.00
GOVI On 02/08/2018	GOVI		Sell	1	0.00

I2050 Bond Future

2050 On 02/08/2018	Bond Future		Sell	23	0.00
2050 On 02/08/2018	Bond Future		Buy	23	0.00
2050 On 02/08/2018	Bond Future		Sell	23	0.00
2050 On 02/08/2018	Bond Future		Buy	23	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future		Buy	2	0.00
R186 On 02/08/2018	Bond Future		Sell	2	0.00

R186 On 02/08/2018	Bond Future		Buy	2	0.00
R186 On 02/08/2018	Bond Future		Sell	2	0.00
R186 On 02/08/2018	Bond Future		Sell	14	0.00
R186 On 02/08/2018	Bond Future		Buy	14	0.00
R186 On 02/08/2018	Bond Future		Sell	28	0.00
R186 On 02/08/2018	Bond Future		Buy	28	0.00
R186 On 02/08/2018	Bond Future		Sell	28	0.00
R186 On 02/08/2018	Bond Future		Buy	28	0.00
R186 On 02/08/2018	Bond Future		Sell	38	0.00
R186 On 02/08/2018	Bond Future		Buy	38	0.00
R186 On 02/08/2018	Bond Future		Sell	159	0.00
R186 On 02/08/2018	Bond Future		Buy	159	0.00
R186 On 02/08/2018	Bond Future		Buy	211	0.00
R186 On 02/08/2018	Bond Future		Sell	211	0.00
R186 On 02/08/2018	Bond Future		Sell	4,600	0.00
R186 On 02/08/2018	Bond Future		Buy	4,600	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future		Sell	14	0.00
R023 On 02/08/2018	Bond Future		Buy	14	0.00
R023 On 02/08/2018	Bond Future		Buy	14	0.00
R023 On 02/08/2018	Bond Future		Sell	14	0.00
R023 On 02/08/2018	Bond Future		Sell	80	0.00
R023 On 02/08/2018	Bond Future		Buy	80	0.00
R023 On 02/08/2018	Bond Future		Buy	80	0.00
R023 On 02/08/2018	Bond Future		Sell	80	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future		Sell	97	0.00
2030 On 02/08/2018	Bond Future		Buy	97	0.00
2030 On 02/08/2018	Bond Future		Buy	97	0.00
2030 On 02/08/2018	Bond Future		Sell	97	0.00
2030 On 02/08/2018	Bond Future		Sell	4,000	0.00
2030 On 02/08/2018	Bond Future		Buy	4,000	0.00

R2040 Bond Future

2040 On 01/11/2018	Bond Future	8.50	Call	Buy	1	0.00
2040 On 01/11/2018	Bond Future	8.50	Call	Sell	1	0.00
2040 On 01/11/2018	Bond Future	8.50	Call	Sell	1	0.00
2040 On 01/11/2018	Bond Future	8.50	Call	Buy	1	0.00
2040 On 01/11/2018	Bond Future	9.10	Call	Sell	1	0.00
2040 On 01/11/2018	Bond Future	9.10	Call	Buy	1	0.00
2040 On 01/11/2018	Bond Future	9.10	Call	Buy	1	0.00
2040 On 01/11/2018	Bond Future	9.10	Call	Sell	1	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/08/2018			Sell	1	0.00
R248 On 02/08/2018			Buy	1	0.00
R248 On 02/08/2018			Sell	1	0.00
R248 On 02/08/2018			Buy	1	0.00
R248 On 02/08/2018			Sell	2	0.00
R248 On 02/08/2018			Buy	2	0.00
R248 On 02/08/2018			Sell	4	0.00
R248 On 02/08/2018			Buy	4	0.00
R248 On 02/08/2018			Sell	204	0.00
R248 On 02/08/2018			Buy	204	0.00
R248 On 02/08/2018			Sell	3,877	0.00
R248 On 02/08/2018			Buy	3,877	0.00

R208 Bond Futures

R208 On 02/08/2018			Buy	8	0.00
R208 On 02/08/2018			Sell	8	0.00
R208 On 02/08/2018			Sell	8	0.00
R208 On 02/08/2018			Buy	8	0.00

R209 Bond Future

R209 On 02/08/2018			Sell	4	0.00
R209 On 02/08/2018			Buy	4	0.00
R209 On 02/08/2018			Sell	4	0.00
R209 On 02/08/2018			Buy	4	0.00
R209 On 02/08/2018			Buy	7	0.00
R209 On 02/08/2018			Sell	7	0.00
R209 On 02/08/2018			Buy	7	0.00
R209 On 02/08/2018			Sell	7	0.00
R209 On 02/08/2018			Sell	14	0.00
R209 On 02/08/2018			Buy	14	0.00
R209 On 02/08/2018			Sell	14	0.00
R209 On 02/08/2018			Buy	14	0.00
R209 On 02/08/2018			Sell	17	0.00
R209 On 02/08/2018			Buy	17	0.00
R209 On 02/08/2018			Sell	17	0.00
R209 On 02/08/2018			Buy	17	0.00
R209 On 02/08/2018			Sell	18	0.00
R209 On 02/08/2018			Buy	18	0.00
R209 On 02/08/2018			Sell	18	0.00
R209 On 02/08/2018			Buy	18	0.00
R209 On 02/08/2018			Buy	85	0.00

R209 On 02/08/2018	Bond Future	Sell	85	0.00
R209 On 02/08/2018	Bond Future	Buy	92	0.00
R209 On 02/08/2018	Bond Future	Sell	92	0.00
R209 On 02/08/2018	Bond Future	Buy	93	0.00
R209 On 02/08/2018	Bond Future	Sell	93	0.00
R209 On 02/08/2018	Bond Future	Sell	100	0.00
R209 On 02/08/2018	Bond Future	Buy	100	0.00
R209 On 02/08/2018	Bond Future	Sell	198	0.00
R209 On 02/08/2018	Bond Future	Buy	198	0.00
R209 On 02/08/2018	Bond Future	Sell	198	0.00
R209 On 02/08/2018	Bond Future	Buy	198	0.00
R209 On 02/08/2018	Bond Future	Sell	432	0.00
R209 On 02/08/2018	Bond Future	Buy	432	0.00
R209 On 02/08/2018	Bond Future	Sell	432	0.00
R209 On 02/08/2018	Bond Future	Buy	432	0.00
R209 On 02/08/2018	Bond Future	Sell	574	0.00
R209 On 02/08/2018	Bond Future	Buy	574	0.00
R209 On 02/08/2018	Bond Future	Sell	574	0.00
R209 On 02/08/2018	Bond Future	Buy	574	0.00
R209 On 02/08/2018	Bond Future	Buy	1,236	0.00
R209 On 02/08/2018	Bond Future	Sell	1,236	0.00
R209 On 02/08/2018	Bond Future	Buy	1,236	0.00
R209 On 02/08/2018	Bond Future	Sell	1,236	0.00

Grand Total for Daily Detailed Turnover:

18,991

0.00