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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/06/2018

TO DATE : 07/06/2018

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

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

New Inflation Linked Index

IGOV On 01/11/2018	Index Future		Sell	7	0.00
IGOV On 01/11/2018	Index Future		Buy	7	0.00
IGOV On 01/11/2018	Index Future		Buy	7	0.00
IGOV On 01/11/2018	Index Future		Sell	7	0.00
IGOV On 02/08/2018	Index Future		Buy	8	0.00
IGOV On 02/08/2018	Index Future		Sell	8	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		Sell	3	0.00	
R186 On 02/08/2018	Bond Future		Buy	3	0.00	
R186 On 02/08/2018	Bond Future		Buy	10	0.00	
R186 On 02/08/2018	Bond Future		Sell	10	0.00	
R186 On 02/08/2018	Bond Future		Buy	10	0.00	
R186 On 02/08/2018	Bond Future		Sell	10	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	16	0.00	
R186 On 02/08/2018	Bond Future		Buy	16	0.00	
R186 On 02/08/2018	Bond Future		Sell	18	0.00	
R186 On 02/08/2018	Bond Future		Buy	18	0.00	
R186 On 02/08/2018	Bond Future		Sell	20	0.00	
R186 On 02/08/2018	Bond Future		Buy	20	0.00	
R186 On 02/08/2018	Bond Future		Buy	20	0.00	
R186 On 02/08/2018	Bond Future		Sell	20	0.00	
R186 On 02/08/2018	Bond Future		Sell	21	0.00	
R186 On 02/08/2018	Bond Future		Buy	21	0.00	
R186 On 02/08/2018	Bond Future		Sell	24	0.00	
R186 On 02/08/2018	Bond Future		Buy	24	0.00	
R186 On 02/08/2018	Bond Future		Buy	27	0.00	
R186 On 02/08/2018	Bond Future		Sell	27	0.00	
R186 On 02/08/2018	Bond Future		Sell	27	0.00	
R186 On 02/08/2018	Bond Future		Buy	27	0.00	
R186 On 02/08/2018	Bond Future		Buy	34	0.00	
R186 On 02/08/2018	Bond Future		Sell	34	0.00	
R186 On 02/08/2018	Bond Future		Sell	36	0.00	
R186 On 02/08/2018	Bond Future		Buy	36	0.00	
R186 On 02/08/2018	Bond Future		Buy	43	0.00	
R186 On 02/08/2018	Bond Future		Sell	43	0.00	
R186 On 02/08/2018	Bond Future		Buy	44	0.00	
R186 On 02/08/2018	Bond Future		Sell	44	0.00	
R186 On 02/08/2018	Bond Future	8.50	Call	Sell	67	0.00
R186 On 02/08/2018	Bond Future	8.50	Call	Buy	67	0.00
R186 On 02/08/2018	Bond Future		Sell	70	0.00	
R186 On 02/08/2018	Bond Future		Buy	70	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/08/2018			Buy	74	0.00
R186 On 02/08/2018			Sell	74	0.00
R186 On 02/08/2018			Sell	80	0.00
R186 On 02/08/2018			Buy	80	0.00
R186 On 02/08/2018			Sell	87	0.00
R186 On 02/08/2018			Buy	87	0.00
R186 On 02/08/2018	8.50	Call	Sell	89	0.00
R186 On 02/08/2018	8.50	Call	Buy	89	0.00
R186 On 02/08/2018			Buy	90	0.00
R186 On 02/08/2018			Sell	90	0.00
R186 On 02/08/2018	8.50	Call	Sell	115	0.00
R186 On 02/08/2018	8.50	Call	Buy	115	0.00
R186 On 02/08/2018			Buy	119	0.00
R186 On 02/08/2018			Sell	119	0.00
R186 On 02/08/2018			Buy	141	0.00
R186 On 02/08/2018			Sell	141	0.00
R186 On 02/08/2018	8.50	Call	Sell	143	0.00
R186 On 02/08/2018	8.50	Call	Buy	143	0.00
R186 On 02/08/2018			Buy	176	0.00
R186 On 02/08/2018			Sell	176	0.00
R186 On 02/08/2018			Sell	192	0.00
R186 On 02/08/2018			Buy	192	0.00
R186 On 02/08/2018			Buy	213	0.00
R186 On 02/08/2018			Sell	213	0.00
R186 On 02/08/2018			Sell	250	0.00
R186 On 02/08/2018			Buy	250	0.00
R186 On 02/08/2018			Sell	250	0.00
R186 On 02/08/2018			Buy	250	0.00
R186 On 02/08/2018			Buy	350	0.00
R186 On 02/08/2018			Sell	350	0.00
R186 On 02/08/2018			Buy	413	0.00
R186 On 02/08/2018			Sell	413	0.00
R186 On 02/08/2018			Buy	415	0.00
R186 On 02/08/2018			Sell	415	0.00
R186 On 02/08/2018	8.50	Call	Sell	711	0.00
R186 On 02/08/2018	8.50	Call	Buy	711	0.00
R186 On 02/08/2018			Sell	750	0.00
R186 On 02/08/2018			Buy	750	0.00
R186 On 02/08/2018			Buy	750	0.00
R186 On 02/08/2018			Sell	750	0.00
R186 On 02/08/2018	8.50	Call	Sell	1,375	0.00
R186 On 02/08/2018	8.50	Call	Buy	1,375	0.00

R186 On 02/08/2018	Bond Future			Sell	2,350	0.00
R186 On 02/08/2018	Bond Future			Buy	2,350	0.00
R186 On 02/08/2018	Bond Future			Buy	2,500	0.00
R186 On 02/08/2018	Bond Future			Sell	2,500	0.00
R186 On 02/08/2018	Bond Future			Sell	2,500	0.00
R186 On 02/08/2018	Bond Future			Buy	2,500	0.00
R186 On 02/08/2018	Bond Future	8.50	Call	Buy	2,500	0.00
R186 On 02/08/2018	Bond Future	8.50	Call	Sell	2,500	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future			Sell	51	0.00
R023 On 02/08/2018	Bond Future			Buy	51	0.00
R023 On 02/08/2018	Bond Future			Buy	51	0.00
R023 On 02/08/2018	Bond Future			Sell	51	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future			Sell	3	0.00
2030 On 02/08/2018	Bond Future			Buy	3	0.00
2030 On 02/08/2018	Bond Future			Sell	12	0.00
2030 On 02/08/2018	Bond Future			Buy	12	0.00
2030 On 02/08/2018	Bond Future			Sell	14	0.00
2030 On 02/08/2018	Bond Future			Buy	14	0.00
2030 On 02/08/2018	Bond Future			Sell	73	0.00
2030 On 02/08/2018	Bond Future			Buy	73	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 02/08/2018	Bond Future			Sell	186	0.00
2030 On 02/08/2018	Bond Future			Buy	186	0.00

R2044 Bond Future

2044 On 02/08/2018	Bond Future			Buy	6	0.00
2044 On 02/08/2018	Bond Future			Sell	6	0.00
2044 On 02/08/2018	Bond Future			Buy	6	0.00
2044 On 02/08/2018	Bond Future			Sell	6	0.00
2044 On 02/08/2018	Bond Future			Sell	55	0.00
2044 On 02/08/2018	Bond Future			Buy	55	0.00
2044 On 02/08/2018	Bond Future			Sell	55	0.00
2044 On 02/08/2018	Bond Future			Buy	55	0.00

R2048 Bond Future

R248 On 02/08/2018	Bond Future			Sell	106	0.00
R248 On 02/08/2018	Bond Future			Buy	106	0.00
R248 On 02/08/2018	Bond Future			Sell	141	0.00
R248 On 02/08/2018	Bond Future			Buy	141	0.00
R248 On 02/08/2018	Bond Future			Sell	166	0.00
R248 On 02/08/2018	Bond Future			Buy	166	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/08/2018	Bond Future		Sell	413	0.00
R248 On 02/08/2018	Bond Future		Buy	413	0.00
R208 Bond Futures					
R208 On 02/08/2018	Bond Future		Buy	30	0.00
R208 On 02/08/2018	Bond Future		Sell	30	0.00
R208 On 02/08/2018	Bond Future		Sell	30	0.00
R208 On 02/08/2018	Bond Future		Buy	30	0.00
R209 Bond Future					
R209 On 02/08/2018	Bond Future		Sell	8	0.00
R209 On 02/08/2018	Bond Future		Buy	8	0.00
R209 On 02/08/2018	Bond Future		Sell	19	0.00
R209 On 02/08/2018	Bond Future		Buy	19	0.00
R209 On 02/08/2018	Bond Future		Sell	19	0.00
R209 On 02/08/2018	Bond Future		Buy	19	0.00
R209 On 02/08/2018	Bond Future		Sell	58	0.00
R209 On 02/08/2018	Bond Future		Buy	58	0.00
R209 On 02/08/2018	Bond Future		Sell	115	0.00
R209 On 02/08/2018	Bond Future		Buy	115	0.00
R209 On 02/08/2018	Bond Future		Sell	146	0.00
R209 On 02/08/2018	Bond Future		Buy	146	0.00
R209 On 02/08/2018	Bond Future		Sell	179	0.00
R209 On 02/08/2018	Bond Future		Buy	179	0.00
R209 On 02/08/2018	Bond Future		Sell	250	0.00
R209 On 02/08/2018	Bond Future		Buy	250	0.00
R209 On 02/08/2018	Bond Future		Sell	250	0.00
R209 On 02/08/2018	Bond Future		Buy	250	0.00
R209 On 02/08/2018	Bond Future		Sell	2,248	0.00
R209 On 02/08/2018	Bond Future		Buy	2,248	0.00
R209 On 02/08/2018	Bond Future		Sell	3,936	0.00
R209 On 02/08/2018	Bond Future		Buy	3,936	0.00
R209 On 02/08/2018	Bond Future		Sell	6,621	0.00
R209 On 02/08/2018	Bond Future		Buy	6,621	0.00
R209 On 02/08/2018	Bond Future		Buy	13,099	0.00
R209 On 02/08/2018	Bond Future		Sell	13,099	0.00
R212 Bond Future					
R212 On 02/08/2018	Bond Future		Sell	600	0.00
R212 On 02/08/2018	Bond Future		Buy	600	0.00

Grand Total for Daily Detailed Turnover:

46,196

0.00