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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/07/2018

TO DATE : 19/07/2018

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

GOVI On 02/08/2018	GOVI		Sell	41	0.00
GOVI On 02/08/2018	GOVI		Buy	41	0.00
GOVI On 01/11/2018	GOVI		Buy	41	0.00
GOVI On 01/11/2018	GOVI		Sell	41	0.00

I2046 Bond Future

2046 On 02/08/2018	Bond Future		Buy	910	0.00
2046 On 02/08/2018	Bond Future		Sell	910	0.00
2046 On 02/08/2018	Bond Future		Buy	910	0.00
2046 On 02/08/2018	Bond Future		Sell	910	0.00
2046 On 01/11/2018	Bond Future		Buy	910	0.00
2046 On 01/11/2018	Bond Future		Sell	910	0.00
2046 On 01/11/2018	Bond Future		Sell	910	0.00
2046 On 01/11/2018	Bond Future		Buy	910	0.00

New Inflation Linked Index

IGOV On 01/11/2018	Index Future			Sell	1	0.00
IGOV On 01/11/2018	Index Future			Buy	1	0.00
IGOV On 02/08/2018	Index Future			Sell	414	0.00
IGOV On 02/08/2018	Index Future			Buy	414	0.00
IGOV On 01/11/2018	Index Future			Buy	414	0.00
IGOV On 01/11/2018	Index Future			Sell	414	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future	7.96	Call	Buy	15	0.00
R186 On 01/11/2018	Bond Future	7.96	Call	Sell	15	0.00
R186 On 01/11/2018	Bond Future	8.46	Call	Sell	15	0.00
R186 On 01/11/2018	Bond Future	8.46	Call	Buy	15	0.00
R186 On 01/11/2018	Bond Future	9.14	Put	Buy	15	0.00
R186 On 01/11/2018	Bond Future	9.14	Put	Sell	15	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 01/11/2018	Bond Future			Sell	81	0.00
R186 On 01/11/2018	Bond Future			Buy	81	0.00
R186 On 02/08/2018	Bond Future			Buy	100	0.00
R186 On 02/08/2018	Bond Future			Sell	100	0.00
R186 On 01/11/2018	Bond Future			Sell	289	0.00
R186 On 01/11/2018	Bond Future			Buy	289	0.00
R186 On 01/11/2018	Bond Future			Sell	370	0.00
R186 On 01/11/2018	Bond Future			Buy	370	0.00

R202 Bond Future

R202 On 02/08/2018	Bond Future			Buy	21	0.00
R202 On 02/08/2018	Bond Future			Sell	21	0.00
R202 On 01/11/2018	Bond Future			Sell	21	0.00
R202 On 01/11/2018	Bond Future			Buy	21	0.00
R202 On 02/08/2018	Bond Future			Buy	73	0.00
R202 On 02/08/2018	Bond Future			Sell	73	0.00
R202 On 01/11/2018	Bond Future			Sell	73	0.00
R202 On 01/11/2018	Bond Future			Buy	73	0.00
R202 On 02/08/2018	Bond Future			Buy	79	0.00
R202 On 02/08/2018	Bond Future			Sell	79	0.00
R202 On 01/11/2018	Bond Future			Sell	79	0.00
R202 On 01/11/2018	Bond Future			Buy	79	0.00
R202 On 02/08/2018	Bond Future			Buy	94	0.00
R202 On 02/08/2018	Bond Future			Sell	94	0.00
R202 On 01/11/2018	Bond Future			Sell	94	0.00
R202 On 01/11/2018	Bond Future			Buy	94	0.00
R202 On 02/08/2018	Bond Future			Buy	418	0.00
R202 On 02/08/2018	Bond Future			Sell	418	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 01/11/2018	Bond Future		Sell	418	0.00
R202 On 01/11/2018	Bond Future		Buy	418	0.00
R202 On 02/08/2018	Bond Future		Buy	5,026	0.00
R202 On 02/08/2018	Bond Future		Sell	5,026	0.00
R202 On 01/11/2018	Bond Future		Sell	5,026	0.00
R202 On 01/11/2018	Bond Future		Buy	5,026	0.00
R202 On 02/08/2018	Bond Future		Buy	5,711	0.00
R202 On 02/08/2018	Bond Future		Sell	5,711	0.00
R202 On 01/11/2018	Bond Future		Sell	5,711	0.00
R202 On 01/11/2018	Bond Future		Buy	5,711	0.00
R2023 Bond Future					
R023 On 01/11/2018	Bond Future		Sell	54	0.00
R023 On 01/11/2018	Bond Future		Buy	54	0.00
R023 On 01/11/2018	Bond Future		Sell	196	0.00
R023 On 01/11/2018	Bond Future		Buy	196	0.00
R023 On 01/11/2018	Bond Future		Buy	250	0.00
R023 On 01/11/2018	Bond Future		Sell	250	0.00
R2030 Bond Future					
2030 On 02/08/2018	Bond Future		Buy	8	0.00
2030 On 02/08/2018	Bond Future		Sell	8	0.00
2030 On 02/08/2018	Bond Future		Buy	8	0.00
2030 On 02/08/2018	Bond Future		Sell	8	0.00
2030 On 02/08/2018	Bond Future		Sell	16	0.00
2030 On 02/08/2018	Bond Future		Buy	16	0.00
R2032 Bond Future					
2032 On 02/08/2018	Bond Future		Sell	1	0.00
2032 On 02/08/2018	Bond Future		Buy	1	0.00
2032 On 02/08/2018	Bond Future		Sell	1	0.00
2032 On 02/08/2018	Bond Future		Buy	1	0.00
2032 On 02/08/2018	Bond Future		Buy	19	0.00
2032 On 02/08/2018	Bond Future		Sell	19	0.00
2032 On 02/08/2018	Bond Future		Buy	29	0.00
2032 On 02/08/2018	Bond Future		Sell	29	0.00
2032 On 02/08/2018	Bond Future		Sell	48	0.00
2032 On 02/08/2018	Bond Future		Buy	48	0.00
R2035 Bond Future					
R035 On 02/08/2018	Bond Future		Buy	1	0.00

R035 On 02/08/2018	Bond Future		Sell	1	0.00
R035 On 02/08/2018	Bond Future		Sell	1	0.00
R035 On 02/08/2018	Bond Future		Buy	1	0.00
R035 On 02/08/2018	Bond Future		Buy	11	0.00
R035 On 02/08/2018	Bond Future		Sell	11	0.00
R035 On 02/08/2018	Bond Future		Buy	16	0.00
R035 On 02/08/2018	Bond Future		Sell	16	0.00
R035 On 02/08/2018	Bond Future		Buy	27	0.00
R035 On 02/08/2018	Bond Future		Sell	27	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future		Buy	26	0.00
2037 On 02/08/2018	Bond Future		Sell	26	0.00
2037 On 02/08/2018	Bond Future		Buy	48	0.00
2037 On 02/08/2018	Bond Future		Sell	48	0.00
2037 On 02/08/2018	Bond Future		Sell	74	0.00
2037 On 02/08/2018	Bond Future		Buy	74	0.00

R2044 Bond Future

2044 On 02/08/2018	Bond Future		Buy	3,700	0.00
2044 On 02/08/2018	Bond Future		Sell	3,700	0.00
2044 On 01/11/2018	Bond Future		Sell	3,700	0.00
2044 On 01/11/2018	Bond Future		Buy	3,700	0.00

R2048 Bond Future

R248 On 02/08/2018	Bond Future		Sell	8,300	0.00
R248 On 02/08/2018	Bond Future		Buy	8,300	0.00
R248 On 02/08/2018	Bond Future		Sell	8,300	0.00
R248 On 02/08/2018	Bond Future		Buy	8,300	0.00
R248 On 01/11/2018	Bond Future		Buy	8,300	0.00
R248 On 01/11/2018	Bond Future		Sell	8,300	0.00
R248 On 01/11/2018	Bond Future		Buy	8,300	0.00
R248 On 01/11/2018	Bond Future		Sell	8,300	0.00

R209 Bond Future

R209 On 01/11/2018	Bond Future	9.64	Call	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	5	0.00
R209 On 02/08/2018	Bond Future			Buy	15	0.00
R209 On 02/08/2018	Bond Future			Sell	15	0.00
R209 On 02/08/2018	Bond Future			Buy	15	0.00
R209 On 02/08/2018	Bond Future			Sell	15	0.00
R209 On 02/08/2018	Bond Future	8.46	Call	Buy	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 02/08/2018	Bond Future	8.46	Call	Sell	17	0.00
R209 On 02/08/2018	Bond Future	8.96	Call	Sell	17	0.00
R209 On 02/08/2018	Bond Future	8.96	Call	Buy	17	0.00
R209 On 02/08/2018	Bond Future	9.43	Put	Buy	17	0.00
R209 On 02/08/2018	Bond Future	9.43	Put	Sell	17	0.00
R209 On 02/08/2018	Bond Future			Buy	30	0.00
R209 On 02/08/2018	Bond Future			Sell	30	0.00
R214 Bond Future						
R214 On 02/08/2018	Bond Future			Buy	400	0.00
R214 On 02/08/2018	Bond Future			Sell	400	0.00
R214 On 01/11/2018	Bond Future			Sell	400	0.00
R214 On 01/11/2018	Bond Future			Buy	400	0.00
Grand Total for Daily Detailed Turnover:					70,664	0.00