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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/07/2018

TO DATE : 27/07/2018

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

ALBI On 02/08/2018	Index Future		Sell	200	0.00
ALBI On 02/08/2018	Index Future		Sell	200	0.00
ALBI On 02/08/2018	Index Future		Buy	200	0.00
ALBI On 02/08/2018	Index Future		Buy	200	0.00
ALBI On 01/11/2018	Index Future		Sell	200	0.00
ALBI On 01/11/2018	Index Future		Buy	200	0.00
ALBI On 01/11/2018	Index Future		Buy	200	0.00
ALBI On 01/11/2018	Index Future		Sell	200	0.00

Govi Total Return Index

GOVI On 02/08/2018	GOVI		Buy	2	0.00
GOVI On 02/08/2018	GOVI		Sell	2	0.00
GOVI On 01/11/2018	GOVI		Sell	2	0.00
GOVI On 01/11/2018	GOVI		Buy	2	0.00

GOVI On 02/08/2018	GOVI	Buy	16	0.00
GOVI On 02/08/2018	GOVI	Sell	16	0.00
GOVI On 01/11/2018	GOVI	Sell	16	0.00
GOVI On 01/11/2018	GOVI	Buy	16	0.00
GOVI On 02/08/2018	GOVI	Buy	18	0.00
GOVI On 02/08/2018	GOVI	Sell	18	0.00
GOVI On 02/08/2018	GOVI	Sell	18	0.00
GOVI On 02/08/2018	GOVI	Buy	18	0.00
GOVI On 01/11/2018	GOVI	Buy	18	0.00
GOVI On 01/11/2018	GOVI	Sell	18	0.00
GOVI On 01/11/2018	GOVI	Sell	18	0.00
GOVI On 01/11/2018	GOVI	Buy	18	0.00

I2033 Bond Future

2033 On 01/11/2018	Bond Future	Sell	62	0.00
2033 On 01/11/2018	Bond Future	Buy	62	0.00
2033 On 01/11/2018	Bond Future	Sell	171	0.00
2033 On 01/11/2018	Bond Future	Buy	171	0.00
2033 On 01/11/2018	Bond Future	Sell	300	0.00
2033 On 01/11/2018	Bond Future	Buy	300	0.00
2033 On 01/11/2018	Bond Future	Buy	533	0.00
2033 On 01/11/2018	Bond Future	Sell	533	0.00

I2038 Bond Future

2038 On 02/08/2018	Bond Future	Sell	1,000	0.00
2038 On 02/08/2018	Bond Future	Buy	1,000	0.00
2038 On 02/08/2018	Bond Future	Sell	1,000	0.00
2038 On 02/08/2018	Bond Future	Buy	1,000	0.00
2038 On 01/11/2018	Bond Future	Buy	1,000	0.00
2038 On 01/11/2018	Bond Future	Sell	1,000	0.00
2038 On 01/11/2018	Bond Future	Sell	1,000	0.00
2038 On 01/11/2018	Bond Future	Buy	1,000	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future	Sell	3	0.00
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	3	0.00
R186 On 01/11/2018	Bond Future	Sell	20	0.00
R186 On 01/11/2018	Bond Future	Buy	20	0.00
R186 On 01/11/2018	Bond Future	Sell	32	0.00
R186 On 01/11/2018	Bond Future	Buy	32	0.00
R186 On 01/11/2018	Bond Future	Buy	34	0.00
R186 On 01/11/2018	Bond Future	Sell	34	0.00
R186 On 01/11/2018	Bond Future	Sell	40	0.00
R186 On 01/11/2018	Bond Future	Buy	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/11/2018			Sell	49	0.00
R186 On 01/11/2018			Buy	49	0.00
R186 On 01/11/2018			Buy	52	0.00
R186 On 01/11/2018			Sell	52	0.00
R186 On 01/11/2018	8.90	Put	Sell	56	0.00
R186 On 01/11/2018	8.90	Put	Buy	56	0.00
R186 On 01/11/2018			Buy	66	0.00
R186 On 01/11/2018			Sell	66	0.00
R186 On 01/11/2018			Buy	81	0.00
R186 On 01/11/2018			Sell	81	0.00
R186 On 01/11/2018	8.90	Put	Sell	85	0.00
R186 On 01/11/2018	8.90	Put	Buy	85	0.00
R186 On 01/11/2018			Buy	100	0.00
R186 On 01/11/2018			Sell	100	0.00
R186 On 01/11/2018	8.90	Put	Sell	107	0.00
R186 On 01/11/2018	8.90	Put	Buy	107	0.00
R186 On 01/11/2018	8.90	Put	Sell	133	0.00
R186 On 01/11/2018	8.90	Put	Buy	133	0.00
R186 On 01/11/2018			Buy	180	0.00
R186 On 01/11/2018			Sell	180	0.00
R186 On 01/11/2018			Sell	259	0.00
R186 On 01/11/2018			Buy	259	0.00
R186 On 01/11/2018			Buy	427	0.00
R186 On 01/11/2018			Sell	427	0.00
R186 On 01/11/2018			Sell	525	0.00
R186 On 01/11/2018			Buy	525	0.00
R186 On 01/11/2018	8.90	Put	Sell	700	0.00
R186 On 01/11/2018	8.90	Put	Buy	700	0.00
R186 On 01/11/2018			Buy	862	0.00
R186 On 01/11/2018			Sell	862	0.00
R186 On 01/11/2018			Buy	925	0.00
R186 On 01/11/2018			Sell	925	0.00
R186 On 01/11/2018			Buy	925	0.00
R186 On 01/11/2018			Sell	925	0.00
R186 On 01/11/2018	8.90	Put	Sell	1,419	0.00
R186 On 01/11/2018	8.90	Put	Buy	1,419	0.00
R186 On 01/11/2018			Sell	1,522	0.00
R186 On 01/11/2018			Buy	1,522	0.00
R186 On 01/11/2018			Sell	2,220	0.00
R186 On 01/11/2018			Buy	2,220	0.00
R186 On 01/11/2018			Buy	2,500	0.00
R186 On 01/11/2018			Sell	2,500	0.00

R186 On 01/11/2018	Bond Future			Buy	2,500	0.00
R186 On 01/11/2018	Bond Future			Sell	2,500	0.00
R186 On 01/11/2018	Bond Future	8.90	Put	Sell	2,500	0.00
R186 On 01/11/2018	Bond Future	8.90	Put	Buy	2,500	0.00
R186 On 01/11/2018	Bond Future	8.90	Put	Sell	2,500	0.00
R186 On 01/11/2018	Bond Future	8.90	Put	Buy	2,500	0.00

R202 Bond Future

R202 On 02/08/2018	Bond Future			Sell	400	0.00
R202 On 02/08/2018	Bond Future			Buy	400	0.00
R202 On 02/08/2018	Bond Future			Sell	400	0.00
R202 On 02/08/2018	Bond Future			Buy	400	0.00
R202 On 02/08/2018	Bond Future			Buy	400	0.00
R202 On 02/08/2018	Bond Future			Sell	400	0.00
R202 On 01/11/2018	Bond Future			Buy	400	0.00
R202 On 01/11/2018	Bond Future			Sell	400	0.00
R202 On 01/11/2018	Bond Future			Buy	400	0.00
R202 On 01/11/2018	Bond Future			Sell	400	0.00
R202 On 01/11/2018	Bond Future			Sell	400	0.00
R202 On 01/11/2018	Bond Future			Buy	400	0.00

R2030 Bond Future

2030 On 01/11/2018	Bond Future			Sell	5	0.00
2030 On 01/11/2018	Bond Future			Buy	5	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future			Buy	100	0.00
R035 On 01/11/2018	Bond Future			Sell	100	0.00

R2037 Bond Future

2037 On 01/11/2018	Bond Future			Buy	7	0.00
2037 On 01/11/2018	Bond Future			Sell	7	0.00
2037 On 01/11/2018	Bond Future			Buy	20	0.00
2037 On 01/11/2018	Bond Future			Sell	20	0.00
2037 On 01/11/2018	Bond Future			Buy	96	0.00
2037 On 01/11/2018	Bond Future			Sell	96	0.00
2037 On 01/11/2018	Bond Future			Buy	128	0.00
2037 On 01/11/2018	Bond Future			Sell	128	0.00
2037 On 01/11/2018	Bond Future			Buy	483	0.00
2037 On 01/11/2018	Bond Future			Sell	483	0.00
2037 On 01/11/2018	Bond Future			Buy	676	0.00
2037 On 01/11/2018	Bond Future			Sell	676	0.00
2037 On 01/11/2018	Bond Future			Sell	1,410	0.00
2037 On 01/11/2018	Bond Future			Buy	1,410	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/08/2018	Bond Future		Buy	13	0.00
R209 On 02/08/2018	Bond Future		Sell	13	0.00
R209 On 02/08/2018	Bond Future		Buy	13	0.00
R209 On 02/08/2018	Bond Future		Sell	13	0.00
R210 Bond Future					
R210 On 02/08/2018	Bond Future		Buy	1,180	0.00
R210 On 02/08/2018	Bond Future		Sell	1,180	0.00
R210 On 01/11/2018	Bond Future		Sell	1,180	0.00
R210 On 01/11/2018	Bond Future		Buy	1,180	0.00
R212 Bond Future					
R212 On 02/08/2018	Bond Future		Buy	1,000	0.00
R212 On 02/08/2018	Bond Future		Sell	1,000	0.00
R212 On 02/08/2018	Bond Future		Buy	1,000	0.00
R212 On 02/08/2018	Bond Future		Sell	1,000	0.00
R212 On 01/11/2018	Bond Future		Sell	1,000	0.00
R212 On 01/11/2018	Bond Future		Buy	1,000	0.00
R212 On 01/11/2018	Bond Future		Sell	1,000	0.00
R212 On 01/11/2018	Bond Future		Buy	1,000	0.00
R214 Bond Future					
R214 On 02/08/2018	Bond Future		Buy	6,080	0.00
R214 On 02/08/2018	Bond Future		Sell	6,080	0.00
R214 On 02/08/2018	Bond Future		Buy	6,080	0.00
R214 On 02/08/2018	Bond Future		Sell	6,080	0.00
R214 On 01/11/2018	Bond Future		Buy	6,080	0.00
R214 On 01/11/2018	Bond Future		Sell	6,080	0.00
R214 On 01/11/2018	Bond Future		Buy	6,080	0.00
R214 On 01/11/2018	Bond Future		Sell	6,080	0.00
Grand Total for Daily Detailed Turnover:				62,830	0.00