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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/07/2018

TO DATE : 16/07/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### ES33 Bond Future

ES33 On 02/08/2018	Bond Future		Buy	86	0.00
ES33 On 02/08/2018	Bond Future		Sell	86	0.00
ES33 On 01/11/2018	Bond Future		Sell	86	0.00
ES33 On 01/11/2018	Bond Future		Buy	86	0.00
ES33 On 02/08/2018	Bond Future		Buy	111	0.00
ES33 On 02/08/2018	Bond Future		Sell	111	0.00
ES33 On 01/11/2018	Bond Future		Sell	111	0.00
ES33 On 01/11/2018	Bond Future		Buy	111	0.00
ES33 On 02/08/2018	Bond Future		Buy	1,340	0.00
ES33 On 02/08/2018	Bond Future		Sell	1,340	0.00
ES33 On 01/11/2018	Bond Future		Sell	1,340	0.00
ES33 On 01/11/2018	Bond Future		Buy	1,340	0.00
ES33 On 02/08/2018	Bond Future		Buy	2,794	0.00
ES33 On 02/08/2018	Bond Future		Sell	2,794	0.00

ES33 On 01/11/2018	Bond Future	Sell	2,794	0.00
ES33 On 01/11/2018	Bond Future	Buy	2,794	0.00
ES33 On 02/08/2018	Bond Future	Buy	3,135	0.00
ES33 On 02/08/2018	Bond Future	Sell	3,135	0.00
ES33 On 01/11/2018	Bond Future	Sell	3,135	0.00
ES33 On 01/11/2018	Bond Future	Buy	3,135	0.00
ES33 On 02/08/2018	Bond Future	Buy	7,466	0.00
ES33 On 02/08/2018	Bond Future	Sell	7,466	0.00
ES33 On 01/11/2018	Bond Future	Sell	7,466	0.00
ES33 On 01/11/2018	Bond Future	Buy	7,466	0.00

**Govi Total Return Index**

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

**I2029 Bond Future**

2029 On 02/08/2018	Bond Future	Sell	300	0.00
2029 On 02/08/2018	Bond Future	Buy	300	0.00
2029 On 01/11/2018	Bond Future	Sell	300	0.00
2029 On 01/11/2018	Bond Future	Buy	300	0.00
2029 On 02/08/2018	Bond Future	Buy	1,070	0.00
2029 On 02/08/2018	Bond Future	Sell	1,070	0.00
2029 On 01/11/2018	Bond Future	Sell	1,070	0.00
2029 On 01/11/2018	Bond Future	Buy	1,070	0.00
2029 On 02/08/2018	Bond Future	Sell	1,370	0.00
2029 On 02/08/2018	Bond Future	Buy	1,370	0.00
2029 On 01/11/2018	Bond Future	Sell	1,370	0.00
2029 On 01/11/2018	Bond Future	Buy	1,370	0.00

**I2038 Bond Future**

2038 On 01/11/2018	Bond Future	Sell	274	0.00
2038 On 01/11/2018	Bond Future	Buy	274	0.00
2038 On 01/11/2018	Bond Future	Sell	274	0.00
2038 On 01/11/2018	Bond Future	Buy	274	0.00
2038 On 02/08/2018	Bond Future	Buy	1,454	0.00
2038 On 02/08/2018	Bond Future	Sell	1,454	0.00
2038 On 01/11/2018	Bond Future	Sell	1,454	0.00
2038 On 01/11/2018	Bond Future	Buy	1,454	0.00
2038 On 02/08/2018	Bond Future	Buy	1,700	0.00
2038 On 02/08/2018	Bond Future	Sell	1,700	0.00
2038 On 01/11/2018	Bond Future	Sell	1,700	0.00
2038 On 01/11/2018	Bond Future	Buy	1,700	0.00
2038 On 02/08/2018	Bond Future	Buy	3,154	0.00
2038 On 02/08/2018	Bond Future	Sell	3,154	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2038 On 01/11/2018	Bond Future		Buy	3,154	0.00
2038 On 01/11/2018	Bond Future		Sell	3,154	0.00
<b>I2046 Bond Future</b>					
2046 On 02/08/2018	Bond Future		Sell	2,700	0.00
2046 On 02/08/2018	Bond Future		Buy	2,700	0.00
2046 On 02/08/2018	Bond Future		Buy	2,700	0.00
2046 On 02/08/2018	Bond Future		Sell	2,700	0.00
2046 On 01/11/2018	Bond Future		Sell	2,700	0.00
2046 On 01/11/2018	Bond Future		Buy	2,700	0.00
2046 On 01/11/2018	Bond Future		Sell	2,700	0.00
2046 On 01/11/2018	Bond Future		Buy	2,700	0.00
<b>I2050 Bond Future</b>					
2050 On 02/08/2018	Bond Future		Buy	2,625	0.00
2050 On 02/08/2018	Bond Future		Sell	2,625	0.00
2050 On 02/08/2018	Bond Future		Buy	2,625	0.00
2050 On 02/08/2018	Bond Future		Sell	2,625	0.00
2050 On 01/11/2018	Bond Future		Buy	2,625	0.00
2050 On 01/11/2018	Bond Future		Sell	2,625	0.00
2050 On 01/11/2018	Bond Future		Sell	2,625	0.00
2050 On 01/11/2018	Bond Future		Buy	2,625	0.00
<b>R186 Bond Future</b>					
R186 On 02/08/2018	Bond Future		Buy	100	0.00
R186 On 02/08/2018	Bond Future		Sell	100	0.00
R186 On 02/08/2018	Bond Future		Sell	138	0.00
R186 On 02/08/2018	Bond Future		Buy	138	0.00
R186 On 02/08/2018	Bond Future		Sell	456	0.00
R186 On 02/08/2018	Bond Future		Buy	456	0.00
R186 On 02/08/2018	Bond Future		Sell	2,906	0.00
R186 On 02/08/2018	Bond Future		Buy	2,906	0.00
R186 On 02/08/2018	Bond Future		Sell	3,500	0.00
R186 On 02/08/2018	Bond Future		Buy	3,500	0.00
R186 On 02/08/2018	Bond Future		Buy	3,500	0.00
R186 On 02/08/2018	Bond Future		Sell	3,500	0.00
<b>R197 Bond Future</b>					
R197 On 02/08/2018	Bond Future		Sell	1,400	0.00
R197 On 02/08/2018	Bond Future		Buy	1,400	0.00
R197 On 02/08/2018	Bond Future		Sell	1,400	0.00

R197 On 02/08/2018	Bond Future	Buy	1,400	0.00
R197 On 01/11/2018	Bond Future	Sell	1,400	0.00
R197 On 01/11/2018	Bond Future	Buy	1,400	0.00
R197 On 01/11/2018	Bond Future	Buy	1,400	0.00
R197 On 01/11/2018	Bond Future	Sell	1,400	0.00

**R202 Bond Future**

R202 On 01/11/2018	Bond Future	Sell	20	0.00
R202 On 01/11/2018	Bond Future	Buy	20	0.00
R202 On 02/08/2018	Bond Future	Buy	150	0.00
R202 On 02/08/2018	Bond Future	Sell	150	0.00
R202 On 01/11/2018	Bond Future	Sell	150	0.00
R202 On 01/11/2018	Bond Future	Buy	150	0.00
R202 On 02/08/2018	Bond Future	Buy	223	0.00
R202 On 02/08/2018	Bond Future	Sell	223	0.00
R202 On 01/11/2018	Bond Future	Sell	223	0.00
R202 On 01/11/2018	Bond Future	Buy	223	0.00
R202 On 01/11/2018	Bond Future	Sell	319	0.00
R202 On 01/11/2018	Bond Future	Buy	319	0.00
R202 On 01/11/2018	Bond Future	Buy	339	0.00
R202 On 01/11/2018	Bond Future	Sell	339	0.00
R202 On 02/08/2018	Bond Future	Buy	1,335	0.00
R202 On 02/08/2018	Bond Future	Sell	1,335	0.00
R202 On 01/11/2018	Bond Future	Sell	1,335	0.00
R202 On 01/11/2018	Bond Future	Buy	1,335	0.00
R202 On 02/08/2018	Bond Future	Sell	1,708	0.00
R202 On 02/08/2018	Bond Future	Buy	1,708	0.00
R202 On 01/11/2018	Bond Future	Sell	1,708	0.00
R202 On 01/11/2018	Bond Future	Buy	1,708	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Buy	1,257	0.00
R023 On 02/08/2018	Bond Future	Sell	1,257	0.00
R023 On 02/08/2018	Bond Future	Buy	1,257	0.00
R023 On 02/08/2018	Bond Future	Sell	1,257	0.00
R023 On 01/11/2018	Bond Future	Sell	1,257	0.00
R023 On 01/11/2018	Bond Future	Buy	1,257	0.00
R023 On 01/11/2018	Bond Future	Sell	1,257	0.00
R023 On 01/11/2018	Bond Future	Buy	1,257	0.00

**R209 Bond Future**

R209 On 02/08/2018	Bond Future	Buy	102	0.00
R209 On 02/08/2018	Bond Future	Sell	102	0.00
R209 On 02/08/2018	Bond Future	Sell	102	0.00
R209 On 02/08/2018	Bond Future	Buy	102	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R210 Bond Future</b>					
R210 On 02/08/2018	Bond Future		Buy	128	0.00
R210 On 02/08/2018	Bond Future		Sell	128	0.00
R210 On 01/11/2018	Bond Future		Sell	128	0.00
R210 On 01/11/2018	Bond Future		Buy	128	0.00
R210 On 02/08/2018	Bond Future		Buy	571	0.00
R210 On 02/08/2018	Bond Future		Sell	571	0.00
R210 On 01/11/2018	Bond Future		Sell	571	0.00
R210 On 01/11/2018	Bond Future		Buy	571	0.00
R210 On 02/08/2018	Bond Future		Buy	699	0.00
R210 On 02/08/2018	Bond Future		Sell	699	0.00
R210 On 01/11/2018	Bond Future		Buy	699	0.00
R210 On 01/11/2018	Bond Future		Sell	699	0.00
<b>R212 Bond Future</b>					
R212 On 02/08/2018	Bond Future		Sell	1,526	0.00
R212 On 02/08/2018	Bond Future		Buy	1,526	0.00
R212 On 02/08/2018	Bond Future		Sell	1,526	0.00
R212 On 02/08/2018	Bond Future		Buy	1,526	0.00
R212 On 01/11/2018	Bond Future		Buy	1,526	0.00
R212 On 01/11/2018	Bond Future		Sell	1,526	0.00
R212 On 01/11/2018	Bond Future		Buy	1,526	0.00
R212 On 01/11/2018	Bond Future		Sell	1,526	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>107,652</b>	<b>0.00</b>