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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/07/2018

TO DATE : 18/07/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 02/08/2018	GOVI		Sell	3	0.00
GOVI On 02/08/2018	GOVI		Buy	3	0.00
New Inflation Linked Index					
IGOV On 01/11/2018	Index Future		Buy	1	0.00
IGOV On 01/11/2018	Index Future		Sell	1	0.00
IGOV On 01/11/2018	Index Future		Buy	1	0.00
IGOV On 01/11/2018	Index Future		Sell	1	0.00
R186 Bond Future					
R186 On 01/11/2018	Bond Future		Buy	7	0.00
R186 On 01/11/2018	Bond Future		Sell	7	0.00
R186 On 01/11/2018	Bond Future		Buy	9	0.00
R186 On 01/11/2018	Bond Future		Sell	9	0.00

R186 On 01/11/2018	Bond Future	Buy	26	0.00
R186 On 01/11/2018	Bond Future	Sell	26	0.00
R186 On 01/11/2018	Bond Future	Buy	49	0.00
R186 On 01/11/2018	Bond Future	Sell	49	0.00
R186 On 01/11/2018	Bond Future	Buy	87	0.00
R186 On 01/11/2018	Bond Future	Sell	87	0.00
R186 On 01/11/2018	Bond Future	Sell	178	0.00
R186 On 01/11/2018	Bond Future	Buy	178	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future	Sell	2	0.00
R023 On 02/08/2018	Bond Future	Buy	2	0.00
R023 On 01/11/2018	Bond Future	Buy	2	0.00
R023 On 01/11/2018	Bond Future	Sell	2	0.00
R023 On 01/11/2018	Bond Future	Buy	751	0.00
R023 On 01/11/2018	Bond Future	Sell	751	0.00
R023 On 01/11/2018	Bond Future	Sell	751	0.00
R023 On 01/11/2018	Bond Future	Buy	751	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Buy	2	0.00
2030 On 02/08/2018	Bond Future	Sell	2	0.00
2030 On 01/11/2018	Bond Future	Buy	2	0.00
2030 On 01/11/2018	Bond Future	Sell	2	0.00

R2035 Bond Future

R035 On 02/08/2018	Bond Future	Buy	371	0.00
R035 On 02/08/2018	Bond Future	Sell	371	0.00
R035 On 01/11/2018	Bond Future	Sell	371	0.00
R035 On 01/11/2018	Bond Future	Buy	371	0.00
R035 On 02/08/2018	Bond Future	Buy	400	0.00
R035 On 02/08/2018	Bond Future	Sell	400	0.00
R035 On 01/11/2018	Bond Future	Sell	400	0.00
R035 On 01/11/2018	Bond Future	Buy	400	0.00
R035 On 02/08/2018	Bond Future	Buy	474	0.00
R035 On 02/08/2018	Bond Future	Sell	474	0.00
R035 On 01/11/2018	Bond Future	Sell	474	0.00
R035 On 01/11/2018	Bond Future	Buy	474	0.00
R035 On 02/08/2018	Bond Future	Buy	4,371	0.00
R035 On 02/08/2018	Bond Future	Sell	4,371	0.00
R035 On 01/11/2018	Bond Future	Sell	4,371	0.00
R035 On 01/11/2018	Bond Future	Buy	4,371	0.00
R035 On 02/08/2018	Bond Future	Buy	11,257	0.00
R035 On 02/08/2018	Bond Future	Sell	11,257	0.00
R035 On 01/11/2018	Bond Future	Sell	11,257	0.00
R035 On 01/11/2018	Bond Future	Buy	11,257	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/08/2018	Bond Future		Buy	12,198	0.00
R035 On 02/08/2018	Bond Future		Sell	12,198	0.00
R035 On 01/11/2018	Bond Future		Sell	12,198	0.00
R035 On 01/11/2018	Bond Future		Buy	12,198	0.00
R035 On 02/08/2018	Bond Future		Buy	29,071	0.00
R035 On 02/08/2018	Bond Future		Sell	29,071	0.00
R035 On 01/11/2018	Bond Future		Sell	29,071	0.00
R035 On 01/11/2018	Bond Future		Buy	29,071	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future		Buy	113	0.00
2040 On 02/08/2018	Bond Future		Sell	113	0.00
2040 On 01/11/2018	Bond Future		Sell	113	0.00
2040 On 01/11/2018	Bond Future		Buy	113	0.00
2040 On 02/08/2018	Bond Future		Buy	210	0.00
2040 On 02/08/2018	Bond Future		Sell	210	0.00
2040 On 01/11/2018	Bond Future		Sell	210	0.00
2040 On 01/11/2018	Bond Future		Buy	210	0.00
2040 On 02/08/2018	Bond Future		Sell	323	0.00
2040 On 02/08/2018	Bond Future		Buy	323	0.00
2040 On 01/11/2018	Bond Future		Sell	323	0.00
2040 On 01/11/2018	Bond Future		Buy	323	0.00

R208 Bond Futures

R208 On 01/11/2018	Bond Future		Buy	42	0.00
R208 On 01/11/2018	Bond Future		Sell	42	0.00
R208 On 01/11/2018	Bond Future		Buy	42	0.00
R208 On 01/11/2018	Bond Future		Sell	42	0.00
R208 On 02/08/2018	Bond Future		Sell	43	0.00
R208 On 02/08/2018	Bond Future		Buy	43	0.00
R208 On 02/08/2018	Bond Future		Buy	43	0.00
R208 On 02/08/2018	Bond Future		Sell	43	0.00

R209 Bond Future

R209 On 02/08/2018	Bond Future		Buy	13	0.00
R209 On 02/08/2018	Bond Future		Sell	13	0.00
R209 On 01/11/2018	Bond Future		Buy	29	0.00
R209 On 01/11/2018	Bond Future		Sell	29	0.00
R209 On 01/11/2018	Bond Future		Sell	29	0.00
R209 On 01/11/2018	Bond Future		Buy	29	0.00
R209 On 02/08/2018	Bond Future		Buy	167	0.00

R209 On 02/08/2018	Bond Future	Sell	167	0.00
R209 On 02/08/2018	Bond Future	Sell	180	0.00
R209 On 02/08/2018	Bond Future	Buy	180	0.00
R209 On 01/11/2018	Bond Future	Sell	723	0.00
R209 On 01/11/2018	Bond Future	Buy	723	0.00
R209 On 02/08/2018	Bond Future	Buy	723	0.00
R209 On 02/08/2018	Bond Future	Sell	723	0.00
R209 On 01/11/2018	Bond Future	Sell	1,074	0.00
R209 On 01/11/2018	Bond Future	Buy	1,074	0.00
R209 On 02/08/2018	Bond Future	Buy	1,074	0.00
R209 On 02/08/2018	Bond Future	Sell	1,074	0.00
R209 On 01/11/2018	Bond Future	Sell	1,590	0.00
R209 On 01/11/2018	Bond Future	Buy	1,590	0.00
R209 On 02/08/2018	Bond Future	Buy	1,590	0.00
R209 On 02/08/2018	Bond Future	Sell	1,590	0.00
R209 On 01/11/2018	Bond Future	Sell	13,477	0.00
R209 On 01/11/2018	Bond Future	Buy	13,477	0.00
R209 On 02/08/2018	Bond Future	Buy	13,477	0.00
R209 On 02/08/2018	Bond Future	Sell	13,477	0.00
R209 On 01/11/2018	Bond Future	Sell	24,213	0.00
R209 On 01/11/2018	Bond Future	Buy	24,213	0.00
R209 On 02/08/2018	Bond Future	Buy	24,213	0.00
R209 On 02/08/2018	Bond Future	Sell	24,213	0.00
R209 On 01/11/2018	Bond Future	Sell	35,696	0.00
R209 On 01/11/2018	Bond Future	Buy	35,696	0.00
R209 On 02/08/2018	Bond Future	Buy	35,696	0.00
R209 On 02/08/2018	Bond Future	Sell	35,696	0.00
R209 On 01/11/2018	Bond Future	Buy	76,773	0.00
R209 On 01/11/2018	Bond Future	Sell	76,773	0.00
R209 On 02/08/2018	Bond Future	Buy	76,773	0.00
R209 On 02/08/2018	Bond Future	Sell	76,773	0.00

R213 Bond Future

R213 On 01/11/2018	Bond Future	Sell	16	0.00
R213 On 01/11/2018	Bond Future	Buy	16	0.00
R213 On 01/11/2018	Bond Future	Sell	33	0.00
R213 On 01/11/2018	Bond Future	Buy	33	0.00
R213 On 01/11/2018	Bond Future	Sell	66	0.00
R213 On 01/11/2018	Bond Future	Buy	66	0.00
R213 On 01/11/2018	Bond Future	Sell	111	0.00
R213 On 01/11/2018	Bond Future	Buy	111	0.00
R213 On 01/11/2018	Bond Future	Sell	440	0.00
R213 On 01/11/2018	Bond Future	Buy	440	0.00
R213 On 01/11/2018	Bond Future	Sell	666	0.00
R213 On 01/11/2018	Bond Future	Buy	666	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**428,459****0.00**