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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/07/2018

TO DATE : 30/07/2018

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

ALBI On 02/08/2018	Index Future		Buy	71	0.00
ALBI On 02/08/2018	Index Future		Sell	71	0.00
ALBI On 02/08/2018	Index Future		Sell	71	0.00
ALBI On 02/08/2018	Index Future		Buy	71	0.00
ALBI On 01/11/2018	Index Future		Sell	71	0.00
ALBI On 01/11/2018	Index Future		Buy	71	0.00
ALBI On 01/11/2018	Index Future		Buy	71	0.00
ALBI On 01/11/2018	Index Future		Sell	71	0.00

#### Govi Total Return Index

GOVI On 01/11/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 01/11/2018	GOVI		Sell	1	0.00

**New Inflation Linked Index**

IGOV On 02/08/2018	Index Future	Buy	240	0.00
IGOV On 02/08/2018	Index Future	Sell	240	0.00

**R186 Bond Future**

R186 On 01/11/2018	Bond Future	Buy	50	0.00
R186 On 01/11/2018	Bond Future	Sell	50	0.00
R186 On 01/11/2018	Bond Future	Buy	70	0.00
R186 On 01/11/2018	Bond Future	Sell	70	0.00
R186 On 01/11/2018	Bond Future	Buy	80	0.00
R186 On 01/11/2018	Bond Future	Sell	80	0.00
R186 On 01/11/2018	Bond Future	Buy	99	0.00
R186 On 01/11/2018	Bond Future	Sell	99	0.00
R186 On 01/11/2018	Bond Future	Buy	99	0.00
R186 On 01/11/2018	Bond Future	Sell	99	0.00
R186 On 01/11/2018	Bond Future	Buy	120	0.00
R186 On 01/11/2018	Bond Future	Sell	120	0.00
R186 On 01/11/2018	Bond Future	Sell	200	0.00
R186 On 01/11/2018	Bond Future	Buy	200	0.00
R186 On 01/11/2018	Bond Future	Sell	200	0.00
R186 On 01/11/2018	Bond Future	Buy	200	0.00
R186 On 01/11/2018	Bond Future	Sell	200	0.00
R186 On 01/11/2018	Bond Future	Buy	200	0.00
R186 On 01/11/2018	Bond Future	Buy	570	0.00
R186 On 01/11/2018	Bond Future	Sell	570	0.00
R186 On 01/11/2018	Bond Future	Buy	1,130	0.00
R186 On 01/11/2018	Bond Future	Sell	1,130	0.00
R186 On 01/11/2018	Bond Future	Sell	2,020	0.00
R186 On 01/11/2018	Bond Future	Buy	2,020	0.00

**R2032 Bond Future**

2032 On 01/11/2018	Bond Future	Sell	40	0.00
2032 On 01/11/2018	Bond Future	Buy	40	0.00
2032 On 01/11/2018	Bond Future	Buy	40	0.00
2032 On 01/11/2018	Bond Future	Sell	40	0.00
2032 On 01/11/2018	Bond Future	Buy	134	0.00
2032 On 01/11/2018	Bond Future	Sell	134	0.00
2032 On 01/11/2018	Bond Future	Buy	134	0.00
2032 On 01/11/2018	Bond Future	Sell	134	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**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 01/11/2018	Bond Future		Buy	13	0.00
2037 On 01/11/2018	Bond Future		Sell	13	0.00
2037 On 01/11/2018	Bond Future		Buy	37	0.00
2037 On 01/11/2018	Bond Future		Sell	37	0.00
2037 On 01/11/2018	Bond Future		Buy	180	0.00
2037 On 01/11/2018	Bond Future		Sell	180	0.00
2037 On 01/11/2018	Bond Future		Buy	242	0.00
2037 On 01/11/2018	Bond Future		Sell	242	0.00
2037 On 01/11/2018	Bond Future		Buy	908	0.00
2037 On 01/11/2018	Bond Future		Sell	908	0.00
2037 On 01/11/2018	Bond Future		Buy	1,270	0.00
2037 On 01/11/2018	Bond Future		Sell	1,270	0.00
2037 On 01/11/2018	Bond Future		Buy	2,560	0.00
2037 On 01/11/2018	Bond Future		Sell	2,560	0.00
2037 On 01/11/2018	Bond Future		Sell	2,650	0.00
2037 On 01/11/2018	Bond Future		Buy	2,650	0.00
<b>R2044 Bond Future</b>					
2044 On 01/11/2018	Bond Future		Buy	2	0.00
2044 On 01/11/2018	Bond Future		Sell	2	0.00
2044 On 01/11/2018	Bond Future		Buy	17	0.00
2044 On 01/11/2018	Bond Future		Sell	17	0.00
2044 On 01/11/2018	Bond Future		Buy	20	0.00
2044 On 01/11/2018	Bond Future		Sell	20	0.00
2044 On 01/11/2018	Bond Future		Buy	28	0.00
2044 On 01/11/2018	Bond Future		Sell	28	0.00
2044 On 01/11/2018	Bond Future		Buy	29	0.00
2044 On 01/11/2018	Bond Future		Sell	29	0.00
2044 On 01/11/2018	Bond Future		Buy	35	0.00
2044 On 01/11/2018	Bond Future		Sell	35	0.00
2044 On 01/11/2018	Bond Future		Buy	40	0.00
2044 On 01/11/2018	Bond Future		Sell	40	0.00
2044 On 01/11/2018	Bond Future		Buy	41	0.00
2044 On 01/11/2018	Bond Future		Sell	41	0.00
2044 On 01/11/2018	Bond Future		Buy	46	0.00
2044 On 01/11/2018	Bond Future		Sell	46	0.00
2044 On 01/11/2018	Bond Future		Buy	62	0.00
2044 On 01/11/2018	Bond Future		Sell	62	0.00
2044 On 01/11/2018	Bond Future		Buy	77	0.00
2044 On 01/11/2018	Bond Future		Sell	77	0.00
2044 On 01/11/2018	Bond Future		Sell	103	0.00
2044 On 01/11/2018	Bond Future		Buy	103	0.00

2044 On 01/11/2018	Bond Future	Buy	132	0.00
2044 On 01/11/2018	Bond Future	Sell	132	0.00
2044 On 01/11/2018	Bond Future	Buy	223	0.00
2044 On 01/11/2018	Bond Future	Sell	223	0.00
2044 On 01/11/2018	Bond Future	Buy	263	0.00
2044 On 01/11/2018	Bond Future	Sell	263	0.00
2044 On 01/11/2018	Bond Future	Buy	912	0.00
2044 On 01/11/2018	Bond Future	Sell	912	0.00

**R2048 Bond Future**

R248 On 01/11/2018	Bond Future	Buy	1,000	0.00
R248 On 01/11/2018	Bond Future	Sell	1,000	0.00
R248 On 01/11/2018	Bond Future	Sell	1,000	0.00
R248 On 01/11/2018	Bond Future	Buy	1,000	0.00
R248 On 01/11/2018	Bond Future	Buy	1,000	0.00
R248 On 01/11/2018	Bond Future	Sell	1,000	0.00
R248 On 01/11/2018	Bond Future	Sell	1,000	0.00
R248 On 01/11/2018	Bond Future	Buy	1,000	0.00
R248 On 01/11/2018	Bond Future	Sell	1,000	0.00
R248 On 01/11/2018	Bond Future	Buy	1,000	0.00

**R207 Bond Future**

R207 On 01/11/2018	Bond Future	Sell	38	0.00
R207 On 01/11/2018	Bond Future	Buy	38	0.00
R207 On 01/11/2018	Bond Future	Sell	87	0.00
R207 On 01/11/2018	Bond Future	Buy	87	0.00
R207 On 01/11/2018	Bond Future	Sell	125	0.00
R207 On 01/11/2018	Bond Future	Buy	125	0.00

**R209 Bond Future**

R209 On 02/08/2018	Bond Future	Buy	73	0.00
R209 On 02/08/2018	Bond Future	Sell	73	0.00
R209 On 02/08/2018	Bond Future	Buy	73	0.00
R209 On 02/08/2018	Bond Future	Sell	73	0.00

**R214 Bond Future**

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 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:**

**33,258 0.00**