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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/07/2018

TO DATE : 26/07/2018

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

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

I2050 Bond Future

2050 On 02/08/2018	Bond Future		Buy	20	0.00
2050 On 02/08/2018	Bond Future		Sell	20	0.00
2050 On 01/11/2018	Bond Future		Sell	20	0.00
2050 On 01/11/2018	Bond Future		Buy	20	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future		Buy	160	0.00
R186 On 01/11/2018	Bond Future		Sell	160	0.00
R186 On 01/11/2018	Bond Future		Buy	340	0.00
R186 On 01/11/2018	Bond Future		Sell	340	0.00

R186 On 01/11/2018	Bond Future			Sell	925	0.00
R186 On 01/11/2018	Bond Future			Buy	925	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			Buy	3,500	0.00
R186 On 01/11/2018	Bond Future			Sell	3,500	0.00
R186 On 01/11/2018	Bond Future			Sell	4,000	0.00
R186 On 01/11/2018	Bond Future			Buy	4,000	0.00
R186 On 01/11/2018	Bond Future			Buy	4,000	0.00
R186 On 01/11/2018	Bond Future			Sell	4,000	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future			Buy	3,750	0.00
2030 On 02/08/2018	Bond Future			Sell	3,750	0.00
2030 On 02/08/2018	Bond Future			Sell	3,750	0.00
2030 On 02/08/2018	Bond Future			Buy	3,750	0.00
2030 On 02/08/2018	Bond Future			Buy	3,750	0.00
2030 On 02/08/2018	Bond Future			Sell	3,750	0.00
2030 On 02/08/2018	Bond Future			Sell	3,750	0.00
2030 On 02/08/2018	Bond Future			Buy	3,750	0.00
2030 On 01/11/2018	Bond Future			Buy	4,000	0.00
2030 On 01/11/2018	Bond Future			Sell	4,000	0.00
2030 On 01/11/2018	Bond Future			Sell	4,000	0.00
2030 On 01/11/2018	Bond Future			Buy	4,000	0.00
2030 On 01/11/2018	Bond Future			Buy	4,000	0.00
2030 On 01/11/2018	Bond Future			Sell	4,000	0.00
2030 On 01/11/2018	Bond Future			Sell	4,000	0.00
2030 On 01/11/2018	Bond Future			Buy	4,000	0.00

R2037 Bond Future

2037 On 01/11/2018	Bond Future			Sell	20	0.00
2037 On 01/11/2018	Bond Future			Buy	20	0.00
2037 On 01/11/2018	Bond Future			Buy	20	0.00
2037 On 01/11/2018	Bond Future			Sell	20	0.00

R204 Bond Future

R204 On 02/08/2018	Bond Future			Buy	37	0.00
R204 On 02/08/2018	Bond Future			Sell	37	0.00

R2040 Bond Future

2040 On 01/11/2018	Bond Future			Buy	20	0.00
2040 On 01/11/2018	Bond Future			Sell	20	0.00
2040 On 01/11/2018	Bond Future			Buy	20	0.00
2040 On 01/11/2018	Bond Future			Sell	20	0.00

R2044 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/08/2018			Buy	2	0.00
2044 On 02/08/2018			Sell	2	0.00
2044 On 01/11/2018			Sell	2	0.00
2044 On 01/11/2018			Buy	2	0.00
2044 On 02/08/2018			Buy	17	0.00
2044 On 02/08/2018			Sell	17	0.00
2044 On 01/11/2018			Sell	17	0.00
2044 On 01/11/2018			Buy	17	0.00
2044 On 02/08/2018			Buy	20	0.00
2044 On 02/08/2018			Sell	20	0.00
2044 On 01/11/2018			Sell	20	0.00
2044 On 01/11/2018			Buy	20	0.00
2044 On 02/08/2018			Buy	28	0.00
2044 On 02/08/2018			Sell	28	0.00
2044 On 01/11/2018			Sell	28	0.00
2044 On 01/11/2018			Buy	28	0.00
2044 On 02/08/2018			Buy	29	0.00
2044 On 02/08/2018			Sell	29	0.00
2044 On 01/11/2018			Sell	29	0.00
2044 On 01/11/2018			Buy	29	0.00
2044 On 02/08/2018			Buy	35	0.00
2044 On 02/08/2018			Sell	35	0.00
2044 On 01/11/2018			Sell	35	0.00
2044 On 01/11/2018			Buy	35	0.00
2044 On 02/08/2018			Buy	40	0.00
2044 On 02/08/2018			Sell	40	0.00
2044 On 01/11/2018			Sell	40	0.00
2044 On 01/11/2018			Buy	40	0.00
2044 On 02/08/2018			Buy	46	0.00
2044 On 02/08/2018			Sell	46	0.00
2044 On 01/11/2018			Sell	46	0.00
2044 On 01/11/2018			Buy	46	0.00
2044 On 02/08/2018			Buy	77	0.00
2044 On 02/08/2018			Sell	77	0.00
2044 On 01/11/2018			Sell	77	0.00
2044 On 01/11/2018			Buy	77	0.00
2044 On 02/08/2018			Buy	132	0.00
2044 On 02/08/2018			Sell	132	0.00
2044 On 01/11/2018			Sell	132	0.00
2044 On 01/11/2018			Buy	132	0.00
2044 On 02/08/2018			Buy	223	0.00
2044 On 02/08/2018			Sell	223	0.00

2044 On 01/11/2018	Bond Future	Sell	223	0.00
2044 On 01/11/2018	Bond Future	Buy	223	0.00
2044 On 02/08/2018	Bond Future	Buy	263	0.00
2044 On 02/08/2018	Bond Future	Sell	263	0.00
2044 On 01/11/2018	Bond Future	Sell	263	0.00
2044 On 01/11/2018	Bond Future	Buy	263	0.00
2044 On 02/08/2018	Bond Future	Buy	912	0.00
2044 On 02/08/2018	Bond Future	Sell	912	0.00
2044 On 01/11/2018	Bond Future	Sell	912	0.00
2044 On 01/11/2018	Bond Future	Buy	912	0.00

R2048 Bond Future

R248 On 01/11/2018	Bond Future	Sell	30	0.00
R248 On 01/11/2018	Bond Future	Buy	30	0.00
R248 On 01/11/2018	Bond Future	Buy	30	0.00
R248 On 01/11/2018	Bond Future	Sell	30	0.00
R248 On 02/08/2018	Bond Future	Buy	65	0.00
R248 On 02/08/2018	Bond Future	Sell	65	0.00
R248 On 01/11/2018	Bond Future	Sell	65	0.00
R248 On 01/11/2018	Bond Future	Buy	65	0.00

R209 Bond Future

R209 On 02/08/2018	Bond Future	Sell	6,164	0.00
R209 On 02/08/2018	Bond Future	Buy	6,164	0.00
R209 On 02/08/2018	Bond Future	Buy	6,164	0.00
R209 On 02/08/2018	Bond Future	Sell	6,164	0.00
R209 On 02/08/2018	Bond Future	Buy	6,164	0.00
R209 On 02/08/2018	Bond Future	Sell	6,164	0.00
R209 On 02/08/2018	Bond Future	Sell	6,164	0.00
R209 On 02/08/2018	Bond Future	Buy	6,164	0.00
R209 On 01/11/2018	Bond Future	Sell	6,230	0.00
R209 On 01/11/2018	Bond Future	Buy	6,230	0.00
R209 On 01/11/2018	Bond Future	Sell	6,230	0.00
R209 On 01/11/2018	Bond Future	Buy	6,230	0.00
R209 On 01/11/2018	Bond Future	Sell	6,230	0.00
R209 On 01/11/2018	Bond Future	Buy	6,230	0.00

R212 Bond Future

R212 On 02/08/2018	Bond Future	Buy	30	0.00
R212 On 02/08/2018	Bond Future	Sell	30	0.00
R212 On 01/11/2018	Bond Future	Sell	30	0.00
R212 On 01/11/2018	Bond Future	Buy	30	0.00

R214 Bond Future

R214 On 01/11/2018	Bond Future	Buy	320	0.00
R214 On 01/11/2018	Bond Future	Sell	320	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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		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		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	6,400	0.00
R214 On 01/11/2018	Bond Future		Buy	6,400	0.00
R214 On 01/11/2018	Bond Future		Sell	6,400	0.00
R214 On 01/11/2018	Bond Future		Buy	6,400	0.00

Grand Total for Daily Detailed Turnover: **131,268** **0.00**