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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/11/2017

TO DATE : 24/11/2017

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

GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00

I2050 Bond Future

2050 On 01/02/2018	Bond Future		Sell	28	0.00
2050 On 01/02/2018	Bond Future		Buy	28	0.00
2050 On 01/02/2018	Bond Future		Sell	28	0.00
2050 On 01/02/2018	Bond Future		Buy	28	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future	9.75	Put	Sell	3	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	3	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	7	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	7	0.00

R186 On 01/02/2018	Bond Future			Buy	10	0.00
R186 On 01/02/2018	Bond Future			Sell	10	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	15	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	15	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	19	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	19	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	45	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	45	0.00
R186 On 01/02/2018	Bond Future			Sell	50	0.00
R186 On 01/02/2018	Bond Future			Buy	50	0.00
R186 On 01/02/2018	Bond Future			Buy	60	0.00
R186 On 01/02/2018	Bond Future			Sell	60	0.00
R186 On 01/02/2018	Bond Future			Buy	60	0.00
R186 On 01/02/2018	Bond Future			Sell	60	0.00
R186 On 01/02/2018	Bond Future			Sell	63	0.00
R186 On 01/02/2018	Bond Future			Buy	63	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	71	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	71	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	98	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	98	0.00
R186 On 01/02/2018	Bond Future			Sell	108	0.00
R186 On 01/02/2018	Bond Future			Buy	108	0.00
R186 On 01/02/2018	Bond Future			Sell	195	0.00
R186 On 01/02/2018	Bond Future			Buy	195	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	218	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	218	0.00
R186 On 01/02/2018	Bond Future			Sell	230	0.00
R186 On 01/02/2018	Bond Future			Buy	230	0.00
R186 On 01/02/2018	Bond Future			Sell	233	0.00
R186 On 01/02/2018	Bond Future			Buy	233	0.00
R186 On 01/02/2018	Bond Future			Buy	296	0.00
R186 On 01/02/2018	Bond Future			Sell	296	0.00
R186 On 01/02/2018	Bond Future			Sell	618	0.00
R186 On 01/02/2018	Bond Future			Buy	618	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	747	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	747	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	963	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	963	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	1,014	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	1,014	0.00
R186 On 01/02/2018	Bond Future			Sell	1,151	0.00
R186 On 01/02/2018	Bond Future			Buy	1,151	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	3,200	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	3,200	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Buy	3,200	0.00
R186 On 03/05/2018	Bond Future	9.75	Put	Sell	3,200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2023 Bond Future					
R023 On 03/05/2018	9.19	Put	Sell	7	0.00
R023 On 03/05/2018	9.19	Put	Buy	7	0.00
R023 On 03/05/2018	9.19	Put	Sell	7	0.00
R023 On 03/05/2018	9.19	Put	Buy	7	0.00
R023 On 03/05/2018	9.19	Put	Sell	15	0.00
R023 On 03/05/2018	9.19	Put	Buy	15	0.00
R023 On 03/05/2018	9.19	Put	Sell	18	0.00
R023 On 03/05/2018	9.19	Put	Buy	18	0.00
R023 On 03/05/2018	9.19	Put	Sell	47	0.00
R023 On 03/05/2018	9.19	Put	Buy	47	0.00
R023 On 03/05/2018	9.19	Put	Sell	77	0.00
R023 On 03/05/2018	9.19	Put	Buy	77	0.00
R023 On 03/05/2018	9.19	Put	Sell	94	0.00
R023 On 03/05/2018	9.19	Put	Buy	94	0.00
R023 On 03/05/2018	9.19	Put	Sell	237	0.00
R023 On 03/05/2018	9.19	Put	Buy	237	0.00
R023 On 03/05/2018	9.19	Put	Sell	274	0.00
R023 On 03/05/2018	9.19	Put	Buy	274	0.00
R023 On 03/05/2018	9.19	Put	Sell	801	0.00
R023 On 03/05/2018	9.19	Put	Buy	801	0.00
R023 On 03/05/2018	9.19	Put	Sell	923	0.00
R023 On 03/05/2018	9.19	Put	Buy	923	0.00
R023 On 03/05/2018	9.19	Put	Buy	2,500	0.00
R023 On 03/05/2018	9.19	Put	Sell	2,500	0.00
R023 On 03/05/2018	9.19	Put	Sell	2,500	0.00
R023 On 03/05/2018	9.19	Put	Buy	2,500	0.00

R204 Bond Future					
R204 On 01/02/2018			Sell	2	0.00
R204 On 01/02/2018			Buy	2	0.00
R204 On 01/02/2018			Sell	3	0.00
R204 On 01/02/2018			Buy	3	0.00
R204 On 01/02/2018			Sell	3	0.00
R204 On 01/02/2018			Buy	3	0.00
R204 On 01/02/2018			Sell	3	0.00
R204 On 01/02/2018			Buy	3	0.00
R204 On 01/02/2018			Sell	5	0.00
R204 On 01/02/2018			Buy	5	0.00
R204 On 01/02/2018			Sell	5	0.00

R204 On 01/02/2018	Bond Future	Buy	5	0.00
R204 On 01/02/2018	Bond Future	Sell	7	0.00
R204 On 01/02/2018	Bond Future	Buy	7	0.00
R204 On 01/02/2018	Bond Future	Sell	14	0.00
R204 On 01/02/2018	Bond Future	Buy	14	0.00
R204 On 01/02/2018	Bond Future	Sell	17	0.00
R204 On 01/02/2018	Bond Future	Buy	17	0.00
R204 On 01/02/2018	Bond Future	Sell	18	0.00
R204 On 01/02/2018	Bond Future	Buy	18	0.00
R204 On 01/02/2018	Bond Future	Sell	20	0.00
R204 On 01/02/2018	Bond Future	Buy	20	0.00
R204 On 01/02/2018	Bond Future	Sell	97	0.00
R204 On 01/02/2018	Bond Future	Buy	97	0.00

R2048 Bond Future

R248 On 01/02/2018	Bond Future	Sell	6	0.00
R248 On 01/02/2018	Bond Future	Buy	6	0.00
R248 On 01/02/2018	Bond Future	Sell	7	0.00
R248 On 01/02/2018	Bond Future	Buy	7	0.00
R248 On 01/02/2018	Bond Future	Sell	19	0.00
R248 On 01/02/2018	Bond Future	Buy	19	0.00
R248 On 01/02/2018	Bond Future	Sell	25	0.00
R248 On 01/02/2018	Bond Future	Buy	25	0.00
R248 On 01/02/2018	Bond Future	Buy	28	0.00
R248 On 01/02/2018	Bond Future	Sell	28	0.00
R248 On 01/02/2018	Bond Future	Sell	41	0.00
R248 On 01/02/2018	Bond Future	Buy	41	0.00
R248 On 01/02/2018	Bond Future	Sell	69	0.00
R248 On 01/02/2018	Bond Future	Buy	69	0.00
R248 On 01/02/2018	Bond Future	Sell	101	0.00
R248 On 01/02/2018	Bond Future	Buy	101	0.00
R248 On 01/02/2018	Bond Future	Sell	105	0.00
R248 On 01/02/2018	Bond Future	Buy	105	0.00
R248 On 01/02/2018	Bond Future	Sell	131	0.00
R248 On 01/02/2018	Bond Future	Buy	131	0.00
R248 On 01/02/2018	Bond Future	Sell	135	0.00
R248 On 01/02/2018	Bond Future	Buy	135	0.00
R248 On 01/02/2018	Bond Future	Sell	330	0.00
R248 On 01/02/2018	Bond Future	Buy	330	0.00
R248 On 01/02/2018	Bond Future	Sell	410	0.00
R248 On 01/02/2018	Bond Future	Buy	410	0.00
R248 On 01/02/2018	Bond Future	Sell	565	0.00
R248 On 01/02/2018	Bond Future	Buy	565	0.00
R248 On 01/02/2018	Bond Future	Sell	1,944	0.00
R248 On 01/02/2018	Bond Future	Buy	1,944	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 01/02/2018	Bond Future		Buy	44	0.00
R209 On 01/02/2018	Bond Future		Sell	44	0.00
R209 On 01/02/2018	Bond Future		Buy	299	0.00
R209 On 01/02/2018	Bond Future		Sell	299	0.00
R209 On 01/02/2018	Bond Future		Buy	343	0.00
R209 On 01/02/2018	Bond Future		Sell	343	0.00
R212 Bond Future					
R212 On 01/02/2018	Bond Future		Sell	1	0.00
R212 On 01/02/2018	Bond Future		Buy	1	0.00
R212 On 01/02/2018	Bond Future		Sell	1	0.00
R212 On 01/02/2018	Bond Future		Buy	1	0.00
R212 On 01/02/2018	Bond Future		Sell	4	0.00
R212 On 01/02/2018	Bond Future		Buy	4	0.00
R212 On 01/02/2018	Bond Future		Sell	5	0.00
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Sell	5	0.00
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Sell	7	0.00
R212 On 01/02/2018	Bond Future		Buy	7	0.00
R212 On 01/02/2018	Bond Future		Sell	9	0.00
R212 On 01/02/2018	Bond Future		Buy	9	0.00
R212 On 01/02/2018	Bond Future		Sell	12	0.00
R212 On 01/02/2018	Bond Future		Buy	12	0.00
R212 On 01/02/2018	Bond Future		Sell	26	0.00
R212 On 01/02/2018	Bond Future		Buy	26	0.00
R212 On 01/02/2018	Bond Future		Sell	28	0.00
R212 On 01/02/2018	Bond Future		Buy	28	0.00
R212 On 01/02/2018	Bond Future		Sell	98	0.00
R212 On 01/02/2018	Bond Future		Buy	98	0.00
R213 Bond Future					
R213 On 01/02/2018	Bond Future		Sell	69	0.00
R213 On 01/02/2018	Bond Future		Buy	69	0.00
R213 On 01/02/2018	Bond Future		Sell	79	0.00
R213 On 01/02/2018	Bond Future		Buy	79	0.00
R213 On 01/02/2018	Bond Future		Buy	148	0.00
R213 On 01/02/2018	Bond Future		Sell	148	0.00

Grand Total for Daily Detailed Turnover:

25,519

0.00