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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/01/2018

TO DATE : 19/01/2018

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

GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	3	0.00
GOVI On 01/02/2018	GOVI		Sell	3	0.00
GOVI On 01/02/2018	GOVI		Buy	4	0.00
GOVI On 01/02/2018	GOVI		Sell	4	0.00
GOVI On 01/02/2018	GOVI		Buy	9	0.00
GOVI On 01/02/2018	GOVI		Sell	9	0.00
GOVI On 03/05/2018	GOVI		Sell	9	0.00
GOVI On 03/05/2018	GOVI		Buy	9	0.00
GOVI On 01/02/2018	GOVI		Buy	151	0.00
GOVI On 01/02/2018	GOVI		Sell	151	0.00
GOVI On 03/05/2018	GOVI		Sell	151	0.00
GOVI On 03/05/2018	GOVI		Buy	151	0.00

GOVI On 01/02/2018	GOVI			Buy	160	0.00
GOVI On 01/02/2018	GOVI			Sell	160	0.00
GOVI On 03/05/2018	GOVI			Buy	160	0.00
GOVI On 03/05/2018	GOVI			Sell	160	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future	10.14	Put	Sell	4	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	4	0.00
R186 On 01/02/2018	Bond Future			Sell	5	0.00
R186 On 01/02/2018	Bond Future			Buy	5	0.00
R186 On 01/02/2018	Bond Future			Sell	6	0.00
R186 On 01/02/2018	Bond Future			Buy	6	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	6	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	6	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	6	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	6	0.00
R186 On 01/02/2018	Bond Future			Sell	7	0.00
R186 On 01/02/2018	Bond Future			Buy	7	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	7	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	7	0.00
R186 On 01/02/2018	Bond Future			Sell	11	0.00
R186 On 01/02/2018	Bond Future			Buy	11	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	12	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	12	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	12	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	12	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	12	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	12	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	13	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	13	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	14	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	14	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	16	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	16	0.00
R186 On 01/02/2018	Bond Future			Sell	18	0.00
R186 On 01/02/2018	Bond Future			Buy	18	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	19	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	19	0.00
R186 On 01/02/2018	Bond Future			Sell	20	0.00
R186 On 01/02/2018	Bond Future			Buy	20	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	27	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	27	0.00
R186 On 01/02/2018	Bond Future			Sell	38	0.00
R186 On 01/02/2018	Bond Future			Buy	38	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	62	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	62	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	93	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	93	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	98	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	98	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	106	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	106	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	165	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	165	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	174	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	174	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	274	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	274	0.00
R186 On 01/02/2018	Bond Future			Sell	298	0.00
R186 On 01/02/2018	Bond Future			Buy	298	0.00
R186 On 03/05/2018	Bond Future			Buy	298	0.00
R186 On 03/05/2018	Bond Future			Sell	298	0.00
R186 On 01/02/2018	Bond Future			Sell	404	0.00
R186 On 01/02/2018	Bond Future			Buy	404	0.00
R186 On 03/05/2018	Bond Future			Buy	404	0.00
R186 On 03/05/2018	Bond Future			Sell	404	0.00
R186 On 01/02/2018	Bond Future			Sell	484	0.00
R186 On 01/02/2018	Bond Future			Buy	484	0.00
R186 On 01/02/2018	Bond Future			Sell	589	0.00
R186 On 01/02/2018	Bond Future			Buy	589	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	1,108	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	1,108	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Buy	1,120	0.00
R186 On 03/05/2018	Bond Future	10.14	Put	Sell	1,120	0.00
R186 On 01/02/2018	Bond Future			Sell	4,565	0.00
R186 On 01/02/2018	Bond Future			Buy	4,565	0.00
R186 On 01/02/2018	Bond Future			Sell	4,565	0.00
R186 On 01/02/2018	Bond Future			Buy	4,565	0.00
R186 On 03/05/2018	Bond Future			Buy	4,565	0.00
R186 On 03/05/2018	Bond Future			Sell	4,565	0.00
R186 On 01/02/2018	Bond Future			Sell	9,550	0.00
R186 On 01/02/2018	Bond Future			Buy	9,550	0.00
R186 On 03/05/2018	Bond Future			Buy	9,550	0.00
R186 On 03/05/2018	Bond Future			Sell	9,550	0.00
R186 On 01/02/2018	Bond Future			Sell	11,209	0.00
R186 On 01/02/2018	Bond Future			Buy	11,209	0.00
R186 On 03/05/2018	Bond Future			Buy	11,209	0.00
R186 On 03/05/2018	Bond Future			Sell	11,209	0.00

R186 On 01/02/2018	Bond Future	Sell	26,026	0.00
R186 On 01/02/2018	Bond Future	Buy	26,026	0.00
R186 On 03/05/2018	Bond Future	Buy	26,026	0.00
R186 On 03/05/2018	Bond Future	Sell	26,026	0.00

R2023 Bond Future

R023 On 01/02/2018	Bond Future	Sell	13	0.00
R023 On 01/02/2018	Bond Future	Buy	13	0.00
R023 On 01/02/2018	Bond Future	Sell	19	0.00
R023 On 01/02/2018	Bond Future	Buy	19	0.00
R023 On 01/02/2018	Bond Future	Sell	45	0.00
R023 On 01/02/2018	Bond Future	Buy	45	0.00
R023 On 01/02/2018	Bond Future	Buy	77	0.00
R023 On 01/02/2018	Bond Future	Sell	77	0.00
R023 On 03/05/2018	Bond Future	Buy	80	0.00
R023 On 03/05/2018	Bond Future	Sell	80	0.00
R023 On 01/02/2018	Bond Future	Buy	500	0.00
R023 On 01/02/2018	Bond Future	Sell	500	0.00
R023 On 01/02/2018	Bond Future	Sell	500	0.00
R023 On 01/02/2018	Bond Future	Buy	500	0.00

R2030 Bond Future

2030 On 01/02/2018	Bond Future	Sell	4,000	0.00
2030 On 01/02/2018	Bond Future	Buy	4,000	0.00
2030 On 01/02/2018	Bond Future	Buy	4,000	0.00
2030 On 01/02/2018	Bond Future	Sell	4,000	0.00
2030 On 01/02/2018	Bond Future	Buy	4,000	0.00
2030 On 01/02/2018	Bond Future	Sell	4,000	0.00
2030 On 03/05/2018	Bond Future	Sell	4,000	0.00
2030 On 03/05/2018	Bond Future	Buy	4,000	0.00
2030 On 03/05/2018	Bond Future	Sell	4,000	0.00
2030 On 03/05/2018	Bond Future	Buy	4,000	0.00
2030 On 03/05/2018	Bond Future	Sell	4,000	0.00
2030 On 03/05/2018	Bond Future	Buy	4,000	0.00

R2035 Bond Future

R035 On 01/02/2018	Bond Future	Buy	371	0.00
R035 On 01/02/2018	Bond Future	Sell	371	0.00
R035 On 03/05/2018	Bond Future	Sell	371	0.00
R035 On 03/05/2018	Bond Future	Buy	371	0.00
R035 On 01/02/2018	Bond Future	Buy	400	0.00
R035 On 01/02/2018	Bond Future	Sell	400	0.00
R035 On 03/05/2018	Bond Future	Sell	400	0.00
R035 On 03/05/2018	Bond Future	Buy	400	0.00
R035 On 01/02/2018	Bond Future	Buy	474	0.00
R035 On 01/02/2018	Bond Future	Sell	474	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/05/2018	Bond Future		Sell	474	0.00
R035 On 03/05/2018	Bond Future		Buy	474	0.00
R035 On 01/02/2018	Bond Future		Buy	4,371	0.00
R035 On 01/02/2018	Bond Future		Sell	4,371	0.00
R035 On 03/05/2018	Bond Future		Sell	4,371	0.00
R035 On 03/05/2018	Bond Future		Buy	4,371	0.00
R035 On 01/02/2018	Bond Future		Buy	11,257	0.00
R035 On 01/02/2018	Bond Future		Sell	11,257	0.00
R035 On 03/05/2018	Bond Future		Sell	11,257	0.00
R035 On 03/05/2018	Bond Future		Buy	11,257	0.00
R035 On 01/02/2018	Bond Future		Buy	12,198	0.00
R035 On 01/02/2018	Bond Future		Sell	12,198	0.00
R035 On 03/05/2018	Bond Future		Sell	12,198	0.00
R035 On 03/05/2018	Bond Future		Buy	12,198	0.00
R035 On 01/02/2018	Bond Future		Sell	29,071	0.00
R035 On 01/02/2018	Bond Future		Buy	29,071	0.00
R035 On 03/05/2018	Bond Future		Buy	29,071	0.00
R035 On 03/05/2018	Bond Future		Sell	29,071	0.00
R2044 Bond Future					
2044 On 03/05/2018	Bond Future		Sell	1,060	0.00
2044 On 03/05/2018	Bond Future		Buy	1,060	0.00
2044 On 03/05/2018	Bond Future		Sell	3,060	0.00
2044 On 03/05/2018	Bond Future		Buy	3,060	0.00
2044 On 03/05/2018	Bond Future		Sell	4,120	0.00
2044 On 03/05/2018	Bond Future		Buy	4,120	0.00
R2048 Bond Future					
R248 On 01/02/2018	Bond Future		Buy	4,400	0.00
R248 On 01/02/2018	Bond Future		Sell	4,400	0.00
R248 On 01/02/2018	Bond Future		Buy	4,400	0.00
R248 On 01/02/2018	Bond Future		Sell	4,400	0.00
R248 On 01/02/2018	Bond Future		Sell	4,400	0.00
R248 On 01/02/2018	Bond Future		Buy	4,400	0.00
R248 On 03/05/2018	Bond Future		Sell	4,400	0.00
R248 On 03/05/2018	Bond Future		Buy	4,400	0.00
R248 On 03/05/2018	Bond Future		Sell	4,400	0.00
R248 On 03/05/2018	Bond Future		Buy	4,400	0.00
R248 On 03/05/2018	Bond Future		Buy	4,400	0.00
R248 On 03/05/2018	Bond Future		Sell	4,400	0.00

R208 Bond Futures

R208 On 03/05/2018	Bond Future	Sell	60	0.00
R208 On 03/05/2018	Bond Future	Buy	60	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future	Sell	127	0.00
R209 On 01/02/2018	Bond Future	Buy	127	0.00
R209 On 01/02/2018	Bond Future	Buy	1,500	0.00
R209 On 01/02/2018	Bond Future	Sell	1,500	0.00
R209 On 03/05/2018	Bond Future	Buy	1,500	0.00
R209 On 03/05/2018	Bond Future	Sell	1,500	0.00
R209 On 01/02/2018	Bond Future	Buy	4,730	0.00
R209 On 01/02/2018	Bond Future	Sell	4,730	0.00
R209 On 03/05/2018	Bond Future	Sell	4,730	0.00
R209 On 03/05/2018	Bond Future	Buy	4,730	0.00
R209 On 01/02/2018	Bond Future	Buy	6,230	0.00
R209 On 01/02/2018	Bond Future	Sell	6,230	0.00
R209 On 01/02/2018	Bond Future	Buy	6,230	0.00
R209 On 01/02/2018	Bond Future	Sell	6,230	0.00
R209 On 03/05/2018	Bond Future	Sell	6,230	0.00
R209 On 03/05/2018	Bond Future	Buy	6,230	0.00
R209 On 03/05/2018	Bond Future	Sell	6,230	0.00
R209 On 03/05/2018	Bond Future	Buy	6,230	0.00

R213 Bond Future

R213 On 03/05/2018	Bond Future	Sell	25	0.00
R213 On 03/05/2018	Bond Future	Buy	25	0.00

R214 Bond Future

R214 On 01/02/2018	Bond Future	Buy	400	0.00
R214 On 01/02/2018	Bond Future	Sell	400	0.00
R214 On 03/05/2018	Bond Future	Sell	400	0.00
R214 On 03/05/2018	Bond Future	Buy	400	0.00
R214 On 01/02/2018	Bond Future	Sell	6,400	0.00
R214 On 01/02/2018	Bond Future	Buy	6,400	0.00
R214 On 01/02/2018	Bond Future	Buy	6,400	0.00
R214 On 01/02/2018	Bond Future	Sell	6,400	0.00
R214 On 01/02/2018	Bond Future	Sell	6,400	0.00
R214 On 01/02/2018	Bond Future	Buy	6,400	0.00
R214 On 03/05/2018	Bond Future	Sell	6,400	0.00
R214 On 03/05/2018	Bond Future	Buy	6,400	0.00
R214 On 03/05/2018	Bond Future	Sell	6,400	0.00
R214 On 03/05/2018	Bond Future	Buy	6,400	0.00
R214 On 03/05/2018	Bond Future	Buy	6,400	0.00
R214 On 03/05/2018	Bond Future	Sell	6,400	0.00

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

Grand Total for Daily Detailed Turnover:**366,793****0.00**