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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/03/2018

TO DATE : 05/03/2018

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

GOVI On 03/05/2018	GOVI		Sell	1	0.00
GOVI On 03/05/2018	GOVI		Buy	1	0.00
GOVI On 03/05/2018	GOVI		Buy	2	0.00
GOVI On 03/05/2018	GOVI		Sell	2	0.00
GOVI On 03/05/2018	GOVI		Sell	2	0.00
GOVI On 03/05/2018	GOVI		Buy	2	0.00
GOVI On 03/05/2018	GOVI		Buy	3	0.00
GOVI On 03/05/2018	GOVI		Sell	3	0.00
GOVI On 03/05/2018	GOVI		Sell	3	0.00
GOVI On 03/05/2018	GOVI		Buy	3	0.00
GOVI On 03/05/2018	GOVI		Buy	11	0.00
GOVI On 03/05/2018	GOVI		Sell	11	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future	Sell	1	0.00
R186 On 03/05/2018	Bond Future	Buy	1	0.00
R186 On 03/05/2018	Bond Future	Sell	4	0.00
R186 On 03/05/2018	Bond Future	Buy	4	0.00
R186 On 03/05/2018	Bond Future	Sell	5	0.00
R186 On 03/05/2018	Bond Future	Buy	5	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	8	0.00
R186 On 03/05/2018	Bond Future	Buy	8	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	12	0.00
R186 On 03/05/2018	Bond Future	Buy	12	0.00
R186 On 03/05/2018	Bond Future	Sell	12	0.00
R186 On 03/05/2018	Bond Future	Buy	12	0.00
R186 On 03/05/2018	Bond Future	Sell	14	0.00
R186 On 03/05/2018	Bond Future	Buy	14	0.00
R186 On 03/05/2018	Bond Future	Sell	15	0.00
R186 On 03/05/2018	Bond Future	Buy	15	0.00
R186 On 03/05/2018	Bond Future	Sell	16	0.00
R186 On 03/05/2018	Bond Future	Buy	16	0.00
R186 On 03/05/2018	Bond Future	Sell	20	0.00
R186 On 03/05/2018	Bond Future	Buy	20	0.00
R186 On 03/05/2018	Bond Future	Buy	20	0.00
R186 On 03/05/2018	Bond Future	Sell	20	0.00
R186 On 03/05/2018	Bond Future	Sell	22	0.00
R186 On 03/05/2018	Bond Future	Buy	22	0.00
R186 On 03/05/2018	Bond Future	Sell	25	0.00
R186 On 03/05/2018	Bond Future	Buy	25	0.00
R186 On 03/05/2018	Bond Future	Sell	27	0.00
R186 On 03/05/2018	Bond Future	Buy	27	0.00
R186 On 03/05/2018	Bond Future	Sell	31	0.00
R186 On 03/05/2018	Bond Future	Buy	31	0.00
R186 On 03/05/2018	Bond Future	Sell	33	0.00
R186 On 03/05/2018	Bond Future	Buy	33	0.00
R186 On 03/05/2018	Bond Future	Buy	33	0.00
R186 On 03/05/2018	Bond Future	Sell	33	0.00
R186 On 03/05/2018	Bond Future	Sell	34	0.00
R186 On 03/05/2018	Bond Future	Buy	34	0.00
R186 On 03/05/2018	Bond Future	Sell	44	0.00
R186 On 03/05/2018	Bond Future	Buy	44	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Sell	47	0.00
R186 On 03/05/2018	Bond Future		Buy	47	0.00
R186 On 03/05/2018	Bond Future		Buy	47	0.00
R186 On 03/05/2018	Bond Future		Sell	47	0.00
R186 On 03/05/2018	Bond Future		Sell	55	0.00
R186 On 03/05/2018	Bond Future		Buy	55	0.00
R186 On 03/05/2018	Bond Future		Sell	57	0.00
R186 On 03/05/2018	Bond Future		Buy	57	0.00
R186 On 03/05/2018	Bond Future		Sell	58	0.00
R186 On 03/05/2018	Bond Future		Buy	58	0.00
R186 On 03/05/2018	Bond Future		Sell	61	0.00
R186 On 03/05/2018	Bond Future		Buy	61	0.00
R186 On 03/05/2018	Bond Future		Buy	70	0.00
R186 On 03/05/2018	Bond Future		Sell	70	0.00
R186 On 03/05/2018	Bond Future		Buy	70	0.00
R186 On 03/05/2018	Bond Future		Sell	70	0.00
R186 On 03/05/2018	Bond Future		Buy	100	0.00
R186 On 03/05/2018	Bond Future		Sell	100	0.00
R186 On 03/05/2018	Bond Future		Sell	100	0.00
R186 On 03/05/2018	Bond Future		Buy	100	0.00
R186 On 03/05/2018	Bond Future		Sell	114	0.00
R186 On 03/05/2018	Bond Future		Buy	114	0.00
R186 On 03/05/2018	Bond Future		Sell	130	0.00
R186 On 03/05/2018	Bond Future		Buy	130	0.00
R186 On 03/05/2018	Bond Future		Sell	140	0.00
R186 On 03/05/2018	Bond Future		Buy	140	0.00
R186 On 03/05/2018	Bond Future		Buy	170	0.00
R186 On 03/05/2018	Bond Future		Sell	170	0.00
R186 On 03/05/2018	Bond Future		Sell	209	0.00
R186 On 03/05/2018	Bond Future		Buy	209	0.00
R186 On 03/05/2018	Bond Future		Buy	349	0.00
R186 On 03/05/2018	Bond Future		Sell	349	0.00
R186 On 03/05/2018	Bond Future		Buy	605	0.00
R186 On 03/05/2018	Bond Future		Sell	605	0.00
R186 On 03/05/2018	Bond Future		Buy	2,112	0.00
R186 On 03/05/2018	Bond Future		Sell	2,112	0.00
R202 Bond Future					
R202 On 03/05/2018	Bond Future		Buy	5	0.00
R202 On 03/05/2018	Bond Future		Sell	5	0.00

R2023 Bond Future

R023 On 03/05/2018	Bond Future		Buy	1,264	0.00
R023 On 03/05/2018	Bond Future		Sell	1,264	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future		Sell	5	0.00
2030 On 03/05/2018	Bond Future		Buy	5	0.00
2030 On 03/05/2018	Bond Future		Sell	20	0.00
2030 On 03/05/2018	Bond Future		Buy	20	0.00
2030 On 03/05/2018	Bond Future		Sell	100	0.00
2030 On 03/05/2018	Bond Future		Buy	100	0.00
2030 On 03/05/2018	Bond Future		Sell	125	0.00
2030 On 03/05/2018	Bond Future		Buy	125	0.00
2030 On 03/05/2018	Bond Future		Sell	1,723	0.00
2030 On 03/05/2018	Bond Future		Buy	1,723	0.00

R2032 Bond Future

2032 On 03/05/2018	Bond Future		Sell	1,247	0.00
2032 On 03/05/2018	Bond Future		Buy	1,247	0.00

R2035 Bond Future

R035 On 03/05/2018	Bond Future		Sell	1,552	0.00
R035 On 03/05/2018	Bond Future		Buy	1,552	0.00

R2037 Bond Future

2037 On 03/05/2018	Bond Future		Sell	3,448	0.00
2037 On 03/05/2018	Bond Future		Buy	3,448	0.00

R204 Bond Future

R204 On 03/05/2018	Bond Future		Buy	366	0.00
R204 On 03/05/2018	Bond Future		Sell	366	0.00

R2040 Bond Future

2040 On 03/05/2018	Bond Future	9.00	Call	Sell	2	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	2	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	2	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	2	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Buy	2	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Sell	2	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Buy	2	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Sell	2	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	113	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	113	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Buy	113	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 03/05/2018	Bond Future	8.50	Call	Sell	113	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	144	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	144	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Buy	144	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Sell	144	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	261	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	261	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	261	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	261	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Sell	261	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Buy	261	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Sell	261	0.00
2040 On 03/05/2018	Bond Future	8.50	Call	Buy	261	0.00
2040 On 03/05/2018	Bond Future			Sell	1,575	0.00
2040 On 03/05/2018	Bond Future			Buy	1,575	0.00
R2044 Bond Future						
2044 On 03/05/2018	Bond Future			Sell	2,177	0.00
2044 On 03/05/2018	Bond Future			Buy	2,177	0.00
R2048 Bond Future						
R248 On 03/05/2018	Bond Future			Sell	262	0.00
R248 On 03/05/2018	Bond Future			Buy	262	0.00
R207 Bond Future						
R207 On 03/05/2018	Bond Future			Buy	3,091	0.00
R207 On 03/05/2018	Bond Future			Sell	3,091	0.00
R208 Bond Futures						
R208 On 03/05/2018	Bond Future			Buy	1,379	0.00
R208 On 03/05/2018	Bond Future			Sell	1,379	0.00
R209 Bond Future						
R209 On 03/05/2018	Bond Future			Sell	6	0.00
R209 On 03/05/2018	Bond Future			Buy	6	0.00
R209 On 03/05/2018	Bond Future			Sell	74	0.00
R209 On 03/05/2018	Bond Future			Buy	74	0.00
R209 On 03/05/2018	Bond Future			Sell	80	0.00
R209 On 03/05/2018	Bond Future			Buy	80	0.00
R209 On 03/05/2018	Bond Future			Sell	3,127	0.00
R209 On 03/05/2018	Bond Future			Buy	3,127	0.00

R213 Bond Future

R213 On 03/05/2018	Bond Future	Sell	4	0.00
R213 On 03/05/2018	Bond Future	Buy	4	0.00
R213 On 03/05/2018	Bond Future	Buy	4	0.00
R213 On 03/05/2018	Bond Future	Sell	4	0.00
R213 On 03/05/2018	Bond Future	Sell	891	0.00
R213 On 03/05/2018	Bond Future	Buy	891	0.00

R214 Bond Future

R214 On 03/05/2018	Bond Future	Sell	1,594	0.00
R214 On 03/05/2018	Bond Future	Buy	1,594	0.00

Grand Total for Daily Detailed Turnover: 30,607 0.00