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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/06/2018

TO DATE : 13/06/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 01/11/2018	Index Future		Sell	7	0.00
IGOV On 01/11/2018	Index Future		Buy	7	0.00
IGOV On 01/11/2018	Index Future		Buy	7	0.00
IGOV On 01/11/2018	Index Future		Sell	7	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future		Buy	9	0.00
R186 On 02/08/2018	Bond Future		Sell	9	0.00
R186 On 02/08/2018	Bond Future		Sell	9	0.00
R186 On 02/08/2018	Bond Future		Buy	9	0.00
R186 On 02/08/2018	Bond Future		Sell	14	0.00
R186 On 02/08/2018	Bond Future		Buy	14	0.00
R186 On 02/08/2018	Bond Future		Sell	19	0.00
R186 On 02/08/2018	Bond Future		Buy	19	0.00

R186 On 02/08/2018	Bond Future	Buy	53	0.00
R186 On 02/08/2018	Bond Future	Sell	53	0.00
R186 On 02/08/2018	Bond Future	Sell	62	0.00
R186 On 02/08/2018	Bond Future	Buy	62	0.00
R186 On 02/08/2018	Bond Future	Buy	64	0.00
R186 On 02/08/2018	Bond Future	Sell	64	0.00
R186 On 02/08/2018	Bond Future	Sell	64	0.00
R186 On 02/08/2018	Bond Future	Buy	64	0.00
R186 On 02/08/2018	Bond Future	Sell	99	0.00
R186 On 02/08/2018	Bond Future	Buy	99	0.00
R186 On 02/08/2018	Bond Future	Sell	141	0.00
R186 On 02/08/2018	Bond Future	Buy	141	0.00
R186 On 02/08/2018	Bond Future	Sell	500	0.00
R186 On 02/08/2018	Bond Future	Buy	500	0.00
R186 On 02/08/2018	Bond Future	Sell	2,700	0.00
R186 On 02/08/2018	Bond Future	Buy	2,700	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future	Buy	10	0.00
R023 On 02/08/2018	Bond Future	Sell	10	0.00
R023 On 02/08/2018	Bond Future	Sell	10	0.00
R023 On 02/08/2018	Bond Future	Buy	10	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Sell	3	0.00
2030 On 02/08/2018	Bond Future	Buy	3	0.00
2030 On 02/08/2018	Bond Future	Sell	100	0.00
2030 On 02/08/2018	Bond Future	Buy	100	0.00
2030 On 02/08/2018	Bond Future	Sell	523	0.00
2030 On 02/08/2018	Bond Future	Buy	523	0.00
2030 On 02/08/2018	Bond Future	Buy	623	0.00
2030 On 02/08/2018	Bond Future	Sell	623	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future	Buy	1	0.00
2037 On 02/08/2018	Bond Future	Sell	1	0.00
2037 On 02/08/2018	Bond Future	Buy	1	0.00
2037 On 02/08/2018	Bond Future	Sell	1	0.00
2037 On 02/08/2018	Bond Future	Buy	1	0.00
2037 On 02/08/2018	Bond Future	Sell	1	0.00
2037 On 02/08/2018	Bond Future	Buy	3	0.00
2037 On 02/08/2018	Bond Future	Sell	3	0.00
2037 On 02/08/2018	Bond Future	Buy	6	0.00
2037 On 02/08/2018	Bond Future	Sell	6	0.00
2037 On 02/08/2018	Bond Future	Sell	10	0.00
2037 On 02/08/2018	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/08/2018	Bond Future		Buy	10	0.00
2037 On 02/08/2018	Bond Future		Sell	10	0.00
2037 On 02/08/2018	Bond Future		Buy	10	0.00
2037 On 02/08/2018	Bond Future		Sell	10	0.00
2037 On 02/08/2018	Bond Future		Sell	25	0.00
2037 On 02/08/2018	Bond Future		Buy	25	0.00
2037 On 02/08/2018	Bond Future		Sell	30	0.00
2037 On 02/08/2018	Bond Future		Buy	30	0.00
2037 On 02/08/2018	Bond Future		Sell	30	0.00
2037 On 02/08/2018	Bond Future		Buy	30	0.00
2037 On 02/08/2018	Bond Future		Buy	38	0.00
2037 On 02/08/2018	Bond Future		Sell	38	0.00
2037 On 02/08/2018	Bond Future		Buy	56	0.00
2037 On 02/08/2018	Bond Future		Sell	56	0.00
2037 On 02/08/2018	Bond Future		Sell	59	0.00
2037 On 02/08/2018	Bond Future		Buy	59	0.00
2037 On 02/08/2018	Bond Future		Sell	60	0.00
2037 On 02/08/2018	Bond Future		Buy	60	0.00
2037 On 02/08/2018	Bond Future		Buy	67	0.00
2037 On 02/08/2018	Bond Future		Sell	67	0.00
2037 On 02/08/2018	Bond Future		Buy	69	0.00
2037 On 02/08/2018	Bond Future		Sell	69	0.00
2037 On 02/08/2018	Bond Future		Buy	118	0.00
2037 On 02/08/2018	Bond Future		Sell	118	0.00
2037 On 02/08/2018	Bond Future		Sell	170	0.00
2037 On 02/08/2018	Bond Future		Buy	170	0.00
2037 On 02/08/2018	Bond Future		Buy	384	0.00
2037 On 02/08/2018	Bond Future		Sell	384	0.00
2037 On 02/08/2018	Bond Future		Sell	720	0.00
2037 On 02/08/2018	Bond Future		Buy	720	0.00
R2040 Bond Future					
2040 On 02/08/2018	Bond Future		Buy	219	0.00
2040 On 02/08/2018	Bond Future		Sell	219	0.00
2040 On 02/08/2018	Bond Future		Sell	219	0.00
2040 On 02/08/2018	Bond Future		Buy	219	0.00
R2044 Bond Future					
2044 On 02/08/2018	Bond Future		Sell	10	0.00
2044 On 02/08/2018	Bond Future		Buy	10	0.00
2044 On 02/08/2018	Bond Future		Sell	62	0.00

2044 On 02/08/2018	Bond Future		Buy	62	0.00
2044 On 02/08/2018	Bond Future		Buy	72	0.00
2044 On 02/08/2018	Bond Future		Sell	72	0.00
2044 On 02/08/2018	Bond Future		Sell	81	0.00
2044 On 02/08/2018	Bond Future		Buy	81	0.00
2044 On 02/08/2018	Bond Future		Sell	129	0.00
2044 On 02/08/2018	Bond Future		Buy	129	0.00
2044 On 02/08/2018	Bond Future		Sell	230	0.00
2044 On 02/08/2018	Bond Future		Buy	230	0.00
2044 On 02/08/2018	Bond Future		Buy	440	0.00
2044 On 02/08/2018	Bond Future		Sell	440	0.00

R207 Bond Future

R207 On 02/08/2018	Bond Future		Sell	14	0.00
R207 On 02/08/2018	Bond Future		Buy	14	0.00
R207 On 02/08/2018	Bond Future		Buy	14	0.00
R207 On 02/08/2018	Bond Future		Sell	14	0.00
R207 On 02/08/2018	Bond Future		Buy	68	0.00
R207 On 02/08/2018	Bond Future		Sell	68	0.00
R207 On 02/08/2018	Bond Future		Sell	68	0.00
R207 On 02/08/2018	Bond Future		Buy	68	0.00

R209 Bond Future

R209 On 01/11/2018	Bond Future	9.64	Call	Sell	3	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	3	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	3	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	3	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	3	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	3	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	3	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	3	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	3	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	3	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	3	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	3	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	5	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	5	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	5	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	5	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	6	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	6	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	6	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	8	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	8	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	12	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	12	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	12	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	12	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	12	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	12	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	12	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	12	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	12	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	12	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	12	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	12	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	12	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	12	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	12	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	14	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	14	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	14	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	14	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	14	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	14	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	16	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	16	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	16	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	16	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	16	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	16	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	17	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	17	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	17	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	17	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	17	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	17	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	18	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	18	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	18	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	18	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	18	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	18	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	19	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	19	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	19	0.00

R209 On 01/11/2018	Bond Future	8.89	Call	Sell	19	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	19	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	19	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	21	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	21	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	21	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	21	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	21	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	21	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	23	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	23	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	23	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	23	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	23	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	23	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	30	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	30	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	30	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	30	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	30	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	30	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	30	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	30	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	30	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	30	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	30	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	30	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	35	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	35	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	35	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	35	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	35	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	35	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	43	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	43	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	43	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	43	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	43	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	43	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	46	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	46	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	46	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	46	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	46	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	46	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	59	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	59	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	59	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	59	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	59	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	59	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	71	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	71	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	71	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	71	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	71	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	71	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	161	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	161	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	161	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	161	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	161	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	161	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	201	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	201	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	201	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	201	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	201	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	201	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	784	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	784	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	784	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	784	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	784	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	784	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Sell	2,000	0.00
R209 On 01/11/2018	Bond Future	9.64	Call	Buy	2,000	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Sell	2,000	0.00
R209 On 01/11/2018	Bond Future	8.89	Call	Buy	2,000	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Sell	2,000	0.00
R209 On 01/11/2018	Bond Future	9.98	Put	Buy	2,000	0.00

Grand Total for Daily Detailed Turnover:

19,740

0.00