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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/08/2018

TO DATE : 13/08/2018

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

GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 01/11/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 01/11/2018	GOVI		Buy	2	0.00
GOVI On 01/11/2018	GOVI		Sell	2	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future		Sell	2	0.00
R186 On 01/11/2018	Bond Future		Buy	2	0.00
R186 On 01/11/2018	Bond Future		Sell	3	0.00
R186 On 01/11/2018	Bond Future		Buy	3	0.00

R186 On 01/11/2018	Bond Future	Sell	24	0.00
R186 On 01/11/2018	Bond Future	Buy	24	0.00
R186 On 01/11/2018	Bond Future	Sell	28	0.00
R186 On 01/11/2018	Bond Future	Buy	28	0.00
R186 On 01/11/2018	Bond Future	Sell	34	0.00
R186 On 01/11/2018	Bond Future	Buy	34	0.00
R186 On 01/11/2018	Bond Future	Sell	39	0.00
R186 On 01/11/2018	Bond Future	Buy	39	0.00
R186 On 01/11/2018	Bond Future	Sell	51	0.00
R186 On 01/11/2018	Bond Future	Buy	51	0.00
R186 On 01/11/2018	Bond Future	Buy	55	0.00
R186 On 01/11/2018	Bond Future	Sell	55	0.00
R186 On 01/11/2018	Bond Future	Sell	58	0.00
R186 On 01/11/2018	Bond Future	Buy	58	0.00
R186 On 01/11/2018	Bond Future	Buy	60	0.00
R186 On 01/11/2018	Bond Future	Sell	60	0.00
R186 On 01/11/2018	Bond Future	Sell	60	0.00
R186 On 01/11/2018	Bond Future	Buy	60	0.00
R186 On 01/11/2018	Bond Future	Buy	60	0.00
R186 On 01/11/2018	Bond Future	Sell	60	0.00
R186 On 01/11/2018	Bond Future	Sell	61	0.00
R186 On 01/11/2018	Bond Future	Buy	61	0.00
R186 On 01/11/2018	Bond Future	Sell	64	0.00
R186 On 01/11/2018	Bond Future	Buy	64	0.00
R186 On 01/11/2018	Bond Future	Sell	73	0.00
R186 On 01/11/2018	Bond Future	Buy	73	0.00
R186 On 01/11/2018	Bond Future	Buy	85	0.00
R186 On 01/11/2018	Bond Future	Sell	85	0.00
R186 On 01/11/2018	Bond Future	Sell	89	0.00
R186 On 01/11/2018	Bond Future	Buy	89	0.00
R186 On 01/11/2018	Bond Future	Sell	93	0.00
R186 On 01/11/2018	Bond Future	Buy	93	0.00
R186 On 01/11/2018	Bond Future	Buy	100	0.00
R186 On 01/11/2018	Bond Future	Sell	100	0.00
R186 On 01/11/2018	Bond Future	Buy	106	0.00
R186 On 01/11/2018	Bond Future	Sell	106	0.00
R186 On 01/11/2018	Bond Future	Sell	107	0.00
R186 On 01/11/2018	Bond Future	Buy	107	0.00
R186 On 01/11/2018	Bond Future	Sell	130	0.00
R186 On 01/11/2018	Bond Future	Buy	130	0.00
R186 On 01/11/2018	Bond Future	Buy	132	0.00
R186 On 01/11/2018	Bond Future	Sell	132	0.00
R186 On 01/11/2018	Bond Future	Sell	196	0.00
R186 On 01/11/2018	Bond Future	Buy	196	0.00
R186 On 01/11/2018	Bond Future	Sell	233	0.00
R186 On 01/11/2018	Bond Future	Buy	233	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/11/2018			Sell	257	0.00
R186 On 01/11/2018			Buy	257	0.00
R186 On 01/11/2018			Buy	318	0.00
R186 On 01/11/2018			Sell	318	0.00
R186 On 01/11/2018			Buy	545	0.00
R186 On 01/11/2018			Sell	545	0.00
R186 On 01/11/2018			Buy	705	0.00
R186 On 01/11/2018			Sell	705	0.00
R186 On 01/11/2018			Buy	1,107	0.00
R186 On 01/11/2018			Sell	1,107	0.00
R186 On 01/11/2018			Buy	1,340	0.00
R186 On 01/11/2018			Sell	1,340	0.00
R186 On 01/11/2018			Buy	1,417	0.00
R186 On 01/11/2018			Sell	1,417	0.00
R186 On 01/11/2018			Sell	1,542	0.00
R186 On 01/11/2018			Buy	1,542	0.00
R186 On 01/11/2018			Buy	1,750	0.00
R186 On 01/11/2018			Sell	1,750	0.00
R186 On 01/11/2018			Sell	1,750	0.00
R186 On 01/11/2018			Buy	1,750	0.00
R186 On 01/11/2018			Sell	1,762	0.00
R186 On 01/11/2018			Buy	1,762	0.00
R186 On 01/11/2018			Sell	2,000	0.00
R186 On 01/11/2018			Buy	2,000	0.00
R186 On 01/11/2018			Buy	2,000	0.00
R186 On 01/11/2018			Sell	2,000	0.00
R186 On 01/11/2018			Sell	2,500	0.00
R186 On 01/11/2018			Buy	2,500	0.00
R2023 Bond Future					
R023 On 01/11/2018			Buy	634	0.00
R023 On 01/11/2018			Sell	634	0.00
R023 On 01/11/2018			Sell	634	0.00
R023 On 01/11/2018			Buy	634	0.00
R2030 Bond Future					
2030 On 07/02/2019	8.70	Call	Buy	3	0.00
2030 On 07/02/2019	8.70	Call	Sell	3	0.00
2030 On 07/02/2019	9.40	Call	Sell	3	0.00
2030 On 07/02/2019	9.40	Call	Buy	3	0.00
2030 On 07/02/2019	8.70	Call	Buy	146	0.00

2030 On 07/02/2019	Bond Future	8.70	Call	Sell	146	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Sell	146	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Buy	146	0.00
2030 On 01/11/2018	Bond Future			Sell	232	0.00
2030 On 01/11/2018	Bond Future			Buy	232	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Buy	771	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Sell	771	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Sell	771	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Buy	771	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Buy	920	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Sell	920	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Buy	920	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Sell	920	0.00
2030 On 01/11/2018	Bond Future			Sell	1,118	0.00
2030 On 01/11/2018	Bond Future			Buy	1,118	0.00
2030 On 01/11/2018	Bond Future			Buy	1,350	0.00
2030 On 01/11/2018	Bond Future			Sell	1,350	0.00

R2032 Bond Future

2032 On 01/11/2018	Bond Future			Sell	180	0.00
2032 On 01/11/2018	Bond Future			Buy	180	0.00
2032 On 01/11/2018	Bond Future			Sell	870	0.00
2032 On 01/11/2018	Bond Future			Buy	870	0.00
2032 On 01/11/2018	Bond Future			Buy	1,050	0.00
2032 On 01/11/2018	Bond Future			Sell	1,050	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future			Sell	130	0.00
R035 On 01/11/2018	Bond Future			Buy	130	0.00
R035 On 01/11/2018	Bond Future			Sell	620	0.00
R035 On 01/11/2018	Bond Future			Buy	620	0.00
R035 On 01/11/2018	Bond Future			Buy	750	0.00
R035 On 01/11/2018	Bond Future			Sell	750	0.00

R2037 Bond Future

2037 On 01/11/2018	Bond Future			Buy	96	0.00
2037 On 01/11/2018	Bond Future			Sell	96	0.00

R2040 Bond Future

2040 On 01/11/2018	Bond Future			Sell	3	0.00
2040 On 01/11/2018	Bond Future			Buy	3	0.00
2040 On 01/11/2018	Bond Future			Sell	4	0.00
2040 On 01/11/2018	Bond Future			Buy	4	0.00
2040 On 01/11/2018	Bond Future			Sell	12	0.00
2040 On 01/11/2018	Bond Future			Buy	12	0.00
2040 On 01/11/2018	Bond Future			Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 01/11/2018	Bond Future		Buy	19	0.00
2040 On 01/11/2018	Bond Future		Sell	23	0.00
2040 On 01/11/2018	Bond Future		Buy	23	0.00
2040 On 01/11/2018	Bond Future		Sell	23	0.00
2040 On 01/11/2018	Bond Future		Buy	23	0.00
2040 On 01/11/2018	Bond Future		Sell	40	0.00
2040 On 01/11/2018	Bond Future		Buy	40	0.00
2040 On 01/11/2018	Bond Future		Sell	44	0.00
2040 On 01/11/2018	Bond Future		Buy	44	0.00
2040 On 01/11/2018	Bond Future		Buy	56	0.00
2040 On 01/11/2018	Bond Future		Sell	56	0.00
2040 On 01/11/2018	Bond Future		Sell	90	0.00
2040 On 01/11/2018	Bond Future		Buy	90	0.00
2040 On 01/11/2018	Bond Future		Sell	430	0.00
2040 On 01/11/2018	Bond Future		Buy	430	0.00
2040 On 01/11/2018	Bond Future		Buy	520	0.00
2040 On 01/11/2018	Bond Future		Sell	520	0.00
2040 On 01/11/2018	Bond Future		Sell	561	0.00
2040 On 01/11/2018	Bond Future		Buy	561	0.00
2040 On 01/11/2018	Bond Future		Sell	630	0.00
2040 On 01/11/2018	Bond Future		Buy	630	0.00
2040 On 01/11/2018	Bond Future		Sell	778	0.00
2040 On 01/11/2018	Bond Future		Buy	778	0.00
2040 On 01/11/2018	Bond Future		Sell	1,339	0.00
2040 On 01/11/2018	Bond Future		Buy	1,339	0.00
R2044 Bond Future					
2044 On 01/11/2018	Bond Future		Sell	1	0.00
2044 On 01/11/2018	Bond Future		Buy	1	0.00
2044 On 01/11/2018	Bond Future		Sell	2	0.00
2044 On 01/11/2018	Bond Future		Buy	2	0.00
2044 On 01/11/2018	Bond Future		Buy	3	0.00
2044 On 01/11/2018	Bond Future		Sell	3	0.00
R214 Bond Future					
R214 On 01/11/2018	Bond Future		Buy	92	0.00
R214 On 01/11/2018	Bond Future		Sell	92	0.00
R214 On 01/11/2018	Bond Future		Sell	92	0.00
R214 On 01/11/2018	Bond Future		Buy	92	0.00
Grand Total for Daily Detailed Turnover:				37,047	0.00