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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/04/2018

TO DATE : 12/04/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	1	0.00
GOVI On 03/05/2018	GOVI		Sell	1	0.00
GOVI On 03/05/2018	GOVI		Sell	1	0.00
GOVI On 03/05/2018	GOVI		Buy	1	0.00
I2033 Bond Future					
2033 On 02/08/2018	Bond Future		Buy	120	0.00
2033 On 02/08/2018	Bond Future		Sell	120	0.00
I2038 Bond Future					
2038 On 03/05/2018	Bond Future		Buy	70	0.00
2038 On 03/05/2018	Bond Future		Sell	70	0.00

I2050 Bond Future

2050 On 03/05/2018	Bond Future		Buy	110	0.00
2050 On 03/05/2018	Bond Future		Sell	110	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		Buy	7	0.00	
R186 On 03/05/2018	Bond Future		Sell	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	15	0.00	
R186 On 03/05/2018	Bond Future		Buy	15	0.00	
R186 On 03/05/2018	Bond Future		Buy	166	0.00	
R186 On 03/05/2018	Bond Future		Sell	166	0.00	
R186 On 03/05/2018	Bond Future		Buy	175	0.00	
R186 On 03/05/2018	Bond Future		Sell	175	0.00	
R186 On 03/05/2018	Bond Future		Buy	341	0.00	
R186 On 03/05/2018	Bond Future		Sell	341	0.00	
R186 On 03/05/2018	Bond Future		Sell	500	0.00	
R186 On 03/05/2018	Bond Future		Buy	500	0.00	
R186 On 03/05/2018	Bond Future		Sell	523	0.00	
R186 On 03/05/2018	Bond Future		Buy	523	0.00	
R186 On 02/08/2018	Bond Future	7.50	Call	Sell	800	0.00
R186 On 02/08/2018	Bond Future	7.50	Call	Buy	800	0.00
R186 On 02/08/2018	Bond Future	8.25	Call	Sell	800	0.00
R186 On 02/08/2018	Bond Future	8.25	Call	Buy	800	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future		Buy	1,954	0.00
2030 On 03/05/2018	Bond Future		Sell	1,954	0.00

R2037 Bond Future

2037 On 03/05/2018	Bond Future		Sell	127	0.00
2037 On 03/05/2018	Bond Future		Buy	127	0.00
2037 On 03/05/2018	Bond Future		Buy	127	0.00
2037 On 03/05/2018	Bond Future		Sell	127	0.00
2037 On 03/05/2018	Bond Future		Buy	1,955	0.00
2037 On 03/05/2018	Bond Future		Sell	1,955	0.00

R204 Bond Future

R204 On 03/05/2018	Bond Future		Buy	19	0.00
R204 On 03/05/2018	Bond Future		Sell	19	0.00
R204 On 03/05/2018	Bond Future		Sell	19	0.00
R204 On 03/05/2018	Bond Future		Buy	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 02/08/2018	Bond Future		Sell	2	0.00
2040 On 02/08/2018	Bond Future		Buy	2	0.00
2040 On 02/08/2018	Bond Future		Sell	60	0.00
2040 On 02/08/2018	Bond Future		Buy	60	0.00
R2044 Bond Future					
2044 On 02/08/2018	Bond Future		Buy	300	0.00
2044 On 02/08/2018	Bond Future		Sell	300	0.00
2044 On 02/08/2018	Bond Future		Buy	300	0.00
2044 On 02/08/2018	Bond Future		Sell	300	0.00
R2048 Bond Future					
R248 On 03/05/2018	Bond Future		Buy	95	0.00
R248 On 03/05/2018	Bond Future		Sell	95	0.00
R248 On 03/05/2018	Bond Future		Buy	95	0.00
R248 On 03/05/2018	Bond Future		Sell	95	0.00
R209 Bond Future					
R209 On 03/05/2018	Bond Future		Sell	1	0.00
R209 On 03/05/2018	Bond Future		Buy	1	0.00
R209 On 03/05/2018	Bond Future		Sell	22	0.00
R209 On 03/05/2018	Bond Future		Buy	22	0.00
R209 On 03/05/2018	Bond Future		Sell	22	0.00
R209 On 03/05/2018	Bond Future		Buy	22	0.00
R209 On 03/05/2018	Bond Future		Buy	30	0.00
R209 On 03/05/2018	Bond Future		Sell	30	0.00
R209 On 03/05/2018	Bond Future		Sell	52	0.00
R209 On 03/05/2018	Bond Future		Buy	52	0.00
R209 On 03/05/2018	Bond Future		Sell	52	0.00
R209 On 03/05/2018	Bond Future		Buy	52	0.00
R209 On 03/05/2018	Bond Future		Buy	500	0.00
R209 On 03/05/2018	Bond Future		Sell	500	0.00
Grand Total for Daily Detailed Turnover:				9,371	0.00