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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/12/2018

TO DATE : 18/12/2018

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

GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00
GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00

I2038 Bond Future

2038 On 07/02/2019	Bond Future		Sell	14	0.00
2038 On 07/02/2019	Bond Future		Buy	14	0.00
2038 On 07/02/2019	Bond Future		Sell	29	0.00
2038 On 07/02/2019	Bond Future		Buy	29	0.00
2038 On 07/02/2019	Bond Future		Buy	43	0.00
2038 On 07/02/2019	Bond Future		Sell	43	0.00

I2050 Bond Future

2050 On 07/02/2019	Bond Future	Sell	48	0.00
2050 On 07/02/2019	Bond Future	Buy	48	0.00
2050 On 07/02/2019	Bond Future	Sell	48	0.00
2050 On 07/02/2019	Bond Future	Buy	48	0.00

R186 Bond Future

R186 On 07/02/2019	Bond Future	Sell	10	0.00
R186 On 07/02/2019	Bond Future	Buy	10	0.00
R186 On 07/02/2019	Bond Future	Sell	10	0.00
R186 On 07/02/2019	Bond Future	Buy	10	0.00
R186 On 07/02/2019	Bond Future	Sell	12	0.00
R186 On 07/02/2019	Bond Future	Buy	12	0.00
R186 On 07/02/2019	Bond Future	Sell	12	0.00
R186 On 07/02/2019	Bond Future	Buy	12	0.00
R186 On 07/02/2019	Bond Future	Sell	38	0.00
R186 On 07/02/2019	Bond Future	Buy	38	0.00
R186 On 07/02/2019	Bond Future	Sell	38	0.00
R186 On 07/02/2019	Bond Future	Buy	38	0.00
R186 On 07/02/2019	Bond Future	Sell	41	0.00
R186 On 07/02/2019	Bond Future	Buy	41	0.00
R186 On 07/02/2019	Bond Future	Sell	43	0.00
R186 On 07/02/2019	Bond Future	Buy	43	0.00
R186 On 07/02/2019	Bond Future	Sell	44	0.00
R186 On 07/02/2019	Bond Future	Buy	44	0.00
R186 On 07/02/2019	Bond Future	Sell	65	0.00
R186 On 07/02/2019	Bond Future	Buy	65	0.00
R186 On 07/02/2019	Bond Future	Sell	78	0.00
R186 On 07/02/2019	Bond Future	Buy	78	0.00
R186 On 07/02/2019	Bond Future	Sell	116	0.00
R186 On 07/02/2019	Bond Future	Buy	116	0.00
R186 On 07/02/2019	Bond Future	Sell	120	0.00
R186 On 07/02/2019	Bond Future	Buy	120	0.00
R186 On 07/02/2019	Bond Future	Sell	142	0.00
R186 On 07/02/2019	Bond Future	Buy	142	0.00
R186 On 07/02/2019	Bond Future	Sell	204	0.00
R186 On 07/02/2019	Bond Future	Buy	204	0.00
R186 On 07/02/2019	Bond Future	Sell	491	0.00
R186 On 07/02/2019	Bond Future	Buy	491	0.00
R186 On 07/02/2019	Bond Future	Sell	500	0.00
R186 On 07/02/2019	Bond Future	Buy	500	0.00
R186 On 07/02/2019	Bond Future	Sell	500	0.00
R186 On 07/02/2019	Bond Future	Buy	500	0.00
R186 On 07/02/2019	Bond Future	Sell	605	0.00
R186 On 07/02/2019	Bond Future	Buy	605	0.00
R186 On 07/02/2019	Bond Future	Buy	605	0.00
R186 On 07/02/2019	Bond Future	Sell	605	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/02/2019	Bond Future			Sell	730	0.00
R186 On 07/02/2019	Bond Future			Buy	730	0.00
R186 On 07/02/2019	Bond Future			Buy	730	0.00
R186 On 07/02/2019	Bond Future			Sell	730	0.00
R186 On 07/02/2019	Bond Future			Sell	1,040	0.00
R186 On 07/02/2019	Bond Future			Buy	1,040	0.00
R186 On 07/02/2019	Bond Future			Sell	2,504	0.00
R186 On 07/02/2019	Bond Future			Buy	2,504	0.00
R2030 Bond Future						
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	40	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	40	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	40	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	40	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	40	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	40	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	40	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	40	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	40	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	40	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	40	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	40	0.00
R2032 Bond Future						
2032 On 07/02/2019	Bond Future			Sell	4	0.00
2032 On 07/02/2019	Bond Future			Buy	4	0.00
2032 On 07/02/2019	Bond Future			Sell	17	0.00
2032 On 07/02/2019	Bond Future			Buy	17	0.00
2032 On 07/02/2019	Bond Future			Sell	73	0.00
2032 On 07/02/2019	Bond Future			Buy	73	0.00
2032 On 07/02/2019	Bond Future			Sell	94	0.00
2032 On 07/02/2019	Bond Future			Buy	94	0.00
R2037 Bond Future						
2037 On 07/02/2019	Bond Future			Buy	87	0.00
2037 On 07/02/2019	Bond Future			Sell	87	0.00
2037 On 07/02/2019	Bond Future			Buy	87	0.00
2037 On 07/02/2019	Bond Future			Sell	87	0.00
R2044 Bond Future						
2044 On 07/02/2019	Bond Future			Sell	8	0.00

2044 On 07/02/2019	Bond Future	Buy	8	0.00
2044 On 07/02/2019	Bond Future	Sell	10	0.00
2044 On 07/02/2019	Bond Future	Buy	10	0.00
2044 On 07/02/2019	Bond Future	Sell	16	0.00
2044 On 07/02/2019	Bond Future	Buy	16	0.00
2044 On 07/02/2019	Bond Future	Sell	18	0.00
2044 On 07/02/2019	Bond Future	Buy	18	0.00
2044 On 07/02/2019	Bond Future	Sell	21	0.00
2044 On 07/02/2019	Bond Future	Buy	21	0.00
2044 On 07/02/2019	Bond Future	Sell	37	0.00
2044 On 07/02/2019	Bond Future	Buy	37	0.00
2044 On 07/02/2019	Bond Future	Sell	50	0.00
2044 On 07/02/2019	Bond Future	Buy	50	0.00
2044 On 07/02/2019	Bond Future	Buy	56	0.00
2044 On 07/02/2019	Bond Future	Sell	56	0.00
2044 On 07/02/2019	Bond Future	Sell	56	0.00
2044 On 07/02/2019	Bond Future	Buy	56	0.00
2044 On 07/02/2019	Bond Future	Buy	74	0.00
2044 On 07/02/2019	Bond Future	Sell	74	0.00
2044 On 07/02/2019	Bond Future	Buy	86	0.00
2044 On 07/02/2019	Bond Future	Sell	86	0.00

R207 Bond Future

R207 On 07/02/2019	Bond Future	Sell	404	0.00
R207 On 07/02/2019	Bond Future	Buy	404	0.00

R209 Bond Future

R209 On 07/02/2019	Bond Future	Sell	31	0.00
R209 On 07/02/2019	Bond Future	Buy	31	0.00
R209 On 07/02/2019	Bond Future	Buy	31	0.00
R209 On 07/02/2019	Bond Future	Sell	31	0.00
R209 On 07/02/2019	Bond Future	Sell	3,800	0.00
R209 On 07/02/2019	Bond Future	Buy	3,800	0.00
R209 On 07/02/2019	Bond Future	Buy	3,800	0.00
R209 On 07/02/2019	Bond Future	Sell	3,800	0.00
R209 On 07/02/2019	Bond Future	Sell	3,800	0.00
R209 On 07/02/2019	Bond Future	Buy	3,800	0.00
R209 On 07/02/2019	Bond Future	Buy	3,800	0.00
R209 On 07/02/2019	Bond Future	Sell	3,800	0.00
R209 On 07/02/2019	Bond Future	Buy	3,800	0.00
R209 On 07/02/2019	Bond Future	Sell	3,800	0.00

Grand Total for Daily Detailed Turnover: 29,362 0.00