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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/02/2018

TO DATE : 05/02/2018

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		Sell	1	0.00
GOVI On 03/05/2018	GOVI		Buy	1	0.00
GOVI On 03/05/2018	GOVI		Sell	4	0.00
GOVI On 03/05/2018	GOVI		Buy	4	0.00
GOVI On 03/05/2018	GOVI		Sell	5	0.00
GOVI On 03/05/2018	GOVI		Buy	5	0.00
GOVI On 03/05/2018	GOVI		Buy	9	0.00
GOVI On 03/05/2018	GOVI		Sell	9	0.00
I2038 Bond Future					
2038 On 03/05/2018	Bond Future		Buy	10,730	0.00
2038 On 03/05/2018	Bond Future		Sell	10,730	0.00

I2046 Bond Future

2046 On 03/05/2018	Bond Future		Sell	10,088	0.00
2046 On 03/05/2018	Bond Future		Buy	10,088	0.00

I2050 Bond Future

2050 On 03/05/2018	Bond Future		Buy	13,791	0.00
2050 On 03/05/2018	Bond Future		Sell	13,791	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Sell	11	0.00
R186 On 03/05/2018	Bond Future		Buy	11	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	48	0.00
R186 On 03/05/2018	Bond Future		Buy	48	0.00
R186 On 03/05/2018	Bond Future		Sell	66	0.00
R186 On 03/05/2018	Bond Future		Buy	66	0.00
R186 On 03/05/2018	Bond Future		Sell	86	0.00
R186 On 03/05/2018	Bond Future		Buy	86	0.00
R186 On 03/05/2018	Bond Future		Buy	236	0.00
R186 On 03/05/2018	Bond Future		Sell	236	0.00

R2035 Bond Future

R035 On 03/05/2018	Bond Future		Buy	34	0.00
R035 On 03/05/2018	Bond Future		Sell	34	0.00
R035 On 03/05/2018	Bond Future		Sell	34	0.00
R035 On 03/05/2018	Bond Future		Buy	34	0.00
R035 On 03/05/2018	Bond Future		Sell	1,260	0.00
R035 On 03/05/2018	Bond Future		Buy	1,260	0.00
R035 On 03/05/2018	Bond Future		Sell	1,260	0.00
R035 On 03/05/2018	Bond Future		Buy	1,260	0.00
R035 On 03/05/2018	Bond Future		Sell	2,530	0.00
R035 On 03/05/2018	Bond Future		Buy	2,530	0.00

R209 Bond Future

R209 On 03/05/2018	Bond Future		Buy	24	0.00
R209 On 03/05/2018	Bond Future		Sell	24	0.00
R209 On 03/05/2018	Bond Future		Buy	155	0.00
R209 On 03/05/2018	Bond Future		Sell	155	0.00
R209 On 03/05/2018	Bond Future		Buy	276	0.00
R209 On 03/05/2018	Bond Future		Sell	276	0.00
R209 On 03/05/2018	Bond Future		Buy	300	0.00
R209 On 03/05/2018	Bond Future		Sell	300	0.00
R209 On 03/05/2018	Bond Future	10.00	Put	533	0.00
R209 On 03/05/2018	Bond Future	10.00	Put	533	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/05/2018 Bond Future	10.00	Put	Sell	5,534	0.00
R209 On 03/05/2018 Bond Future	10.00	Put	Buy	5,534	0.00
R209 On 03/05/2018 Bond Future	10.00	Put	Sell	6,067	0.00
R209 On 03/05/2018 Bond Future	10.00	Put	Buy	6,067	0.00
Grand Total for Daily Detailed Turnover:				53,108	0.00