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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/03/2018

TO DATE : 19/03/2018

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

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

R186 Bond Future

R186 On 03/05/2018	Bond Future		Buy	30	0.00
R186 On 03/05/2018	Bond Future		Sell	30	0.00
R186 On 03/05/2018	Bond Future		Buy	50	0.00
R186 On 03/05/2018	Bond Future		Sell	50	0.00
R186 On 03/05/2018	Bond Future		Buy	70	0.00
R186 On 03/05/2018	Bond Future		Sell	70	0.00
R186 On 03/05/2018	Bond Future		Buy	150	0.00
R186 On 03/05/2018	Bond Future		Sell	150	0.00

R186 On 03/05/2018	Bond Future	Sell	250	0.00
R186 On 03/05/2018	Bond Future	Buy	250	0.00
R186 On 03/05/2018	Bond Future	Buy	1,250	0.00
R186 On 03/05/2018	Bond Future	Sell	1,250	0.00
R186 On 03/05/2018	Bond Future	Buy	1,250	0.00
R186 On 03/05/2018	Bond Future	Sell	1,250	0.00

R2023 Bond Future

R023 On 03/05/2018	Bond Future	Buy	35	0.00
R023 On 03/05/2018	Bond Future	Sell	35	0.00
R023 On 03/05/2018	Bond Future	Buy	40	0.00
R023 On 03/05/2018	Bond Future	Sell	40	0.00
R023 On 03/05/2018	Bond Future	Buy	151	0.00
R023 On 03/05/2018	Bond Future	Sell	151	0.00
R023 On 03/05/2018	Bond Future	Buy	191	0.00
R023 On 03/05/2018	Bond Future	Sell	191	0.00
R023 On 03/05/2018	Bond Future	Buy	200	0.00
R023 On 03/05/2018	Bond Future	Sell	200	0.00
R023 On 03/05/2018	Bond Future	Buy	205	0.00
R023 On 03/05/2018	Bond Future	Sell	205	0.00
R023 On 03/05/2018	Bond Future	Buy	322	0.00
R023 On 03/05/2018	Bond Future	Sell	322	0.00
R023 On 03/05/2018	Bond Future	Buy	1,308	0.00
R023 On 03/05/2018	Bond Future	Sell	1,308	0.00

R2044 Bond Future

2044 On 03/05/2018	Bond Future	Sell	16	0.00
2044 On 03/05/2018	Bond Future	Buy	16	0.00
2044 On 03/05/2018	Bond Future	Sell	18	0.00
2044 On 03/05/2018	Bond Future	Buy	18	0.00
2044 On 03/05/2018	Bond Future	Sell	69	0.00
2044 On 03/05/2018	Bond Future	Buy	69	0.00
2044 On 03/05/2018	Bond Future	Sell	87	0.00
2044 On 03/05/2018	Bond Future	Buy	87	0.00
2044 On 03/05/2018	Bond Future	Sell	91	0.00
2044 On 03/05/2018	Bond Future	Buy	91	0.00
2044 On 03/05/2018	Bond Future	Sell	93	0.00
2044 On 03/05/2018	Bond Future	Buy	93	0.00
2044 On 03/05/2018	Bond Future	Sell	147	0.00
2044 On 03/05/2018	Bond Future	Buy	147	0.00
2044 On 03/05/2018	Bond Future	Buy	595	0.00
2044 On 03/05/2018	Bond Future	Sell	595	0.00

R209 Bond Future

R209 On 03/05/2018	Bond Future	Sell	12	0.00
R209 On 03/05/2018	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/05/2018	Bond Future		Sell	20	0.00
R209 On 03/05/2018	Bond Future		Buy	20	0.00
R209 On 03/05/2018	Bond Future		Sell	80	0.00
R209 On 03/05/2018	Bond Future		Buy	80	0.00
R209 On 03/05/2018	Bond Future		Buy	100	0.00
R209 On 03/05/2018	Bond Future		Sell	100	0.00
R209 On 03/05/2018	Bond Future		Sell	227	0.00
R209 On 03/05/2018	Bond Future		Buy	227	0.00
R209 On 03/05/2018	Bond Future		Sell	239	0.00
R209 On 03/05/2018	Bond Future		Buy	239	0.00
Grand Total for Daily Detailed Turnover:				7,298	0.00