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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/04/2018

TO DATE : 16/04/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/05/2018	GOVI		Sell	2	0.00
GOVI On 03/05/2018	GOVI		Buy	2	0.00
New Inflation Linked Index					
IGOV On 03/05/2018	Index Future		Sell	3	0.00
IGOV On 03/05/2018	Index Future		Buy	3	0.00
R186 Bond Future					
R186 On 07/02/2019	Bond Future		Buy	7	0.00
R186 On 07/02/2019	Bond Future		Sell	7	0.00
R186 On 07/02/2019	Bond Future		Buy	18	0.00
R186 On 07/02/2019	Bond Future		Sell	18	0.00
R186 On 07/02/2019	Bond Future		Buy	122	0.00
R186 On 07/02/2019	Bond Future		Sell	122	0.00

R186 On 07/02/2019	Bond Future	Sell	147	0.00
R186 On 07/02/2019	Bond Future	Buy	147	0.00
R186 On 02/08/2018	Bond Future	Sell	330	0.00
R186 On 02/08/2018	Bond Future	Buy	330	0.00
R186 On 03/05/2018	Bond Future	Sell	1,680	0.00
R186 On 03/05/2018	Bond Future	Buy	1,680	0.00

R202 Bond Future

R202 On 02/08/2018	Bond Future	Sell	42	0.00
R202 On 02/08/2018	Bond Future	Buy	42	0.00
R202 On 02/08/2018	Bond Future	Sell	66	0.00
R202 On 02/08/2018	Bond Future	Buy	66	0.00
R202 On 02/08/2018	Bond Future	Sell	108	0.00
R202 On 02/08/2018	Bond Future	Buy	108	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Sell	66	0.00
2030 On 02/08/2018	Bond Future	Buy	66	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future	Sell	132	0.00
2037 On 02/08/2018	Bond Future	Buy	132	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future	Sell	1,808	0.00
2040 On 02/08/2018	Bond Future	Buy	1,808	0.00

R208 Bond Futures

R208 On 02/08/2018	Bond Future	Sell	17	0.00
R208 On 02/08/2018	Bond Future	Buy	17	0.00
R208 On 02/08/2018	Bond Future	Sell	74	0.00
R208 On 02/08/2018	Bond Future	Buy	74	0.00
R208 On 02/08/2018	Bond Future	Buy	75	0.00
R208 On 02/08/2018	Bond Future	Sell	75	0.00
R208 On 02/08/2018	Bond Future	Buy	133	0.00
R208 On 02/08/2018	Bond Future	Sell	133	0.00
R208 On 02/08/2018	Bond Future	Buy	436	0.00
R208 On 02/08/2018	Bond Future	Sell	436	0.00
R208 On 02/08/2018	Bond Future	Buy	474	0.00
R208 On 02/08/2018	Bond Future	Sell	474	0.00
R208 On 02/08/2018	Bond Future	Buy	512	0.00
R208 On 02/08/2018	Bond Future	Sell	512	0.00
R208 On 02/08/2018	Bond Future	Sell	1,721	0.00
R208 On 02/08/2018	Bond Future	Buy	1,721	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 03/05/2018	Bond Future		Buy	6	0.00
R209 On 03/05/2018	Bond Future		Sell	6	0.00
R209 On 03/05/2018	Bond Future		Buy	94	0.00
R209 On 03/05/2018	Bond Future		Sell	94	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 02/08/2018	Bond Future		Sell	300	0.00
R209 On 02/08/2018	Bond Future		Buy	300	0.00
R214 Bond Future					
R214 On 02/08/2018	Bond Future		Sell	15	0.00
R214 On 02/08/2018	Bond Future		Buy	15	0.00
R214 On 02/08/2018	Bond Future		Buy	15	0.00
R214 On 02/08/2018	Bond Future		Sell	15	0.00
Grand Total for Daily Detailed Turnover:				8,503	0.00