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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/08/2018

TO DATE : 27/08/2018

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

GOVI On 01/11/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future		Buy	7	0.00
R186 On 01/11/2018	Bond Future		Sell	7	0.00
R186 On 01/11/2018	Bond Future		Sell	27	0.00
R186 On 01/11/2018	Bond Future		Buy	27	0.00
R186 On 01/11/2018	Bond Future		Sell	34	0.00
R186 On 01/11/2018	Bond Future		Buy	34	0.00
R186 On 01/11/2018	Bond Future		Buy	47	0.00
R186 On 01/11/2018	Bond Future		Sell	47	0.00
R186 On 01/11/2018	Bond Future		Sell	54	0.00
R186 On 01/11/2018	Bond Future		Buy	54	0.00

R186 On 01/11/2018	Bond Future	Sell	109	0.00
R186 On 01/11/2018	Bond Future	Buy	109	0.00
R186 On 01/11/2018	Bond Future	Sell	170	0.00
R186 On 01/11/2018	Bond Future	Buy	170	0.00

R197 Bond Future

R197 On 01/11/2018	Bond Future	Sell	3	0.00
R197 On 01/11/2018	Bond Future	Buy	3	0.00
R197 On 01/11/2018	Bond Future	Buy	3	0.00
R197 On 01/11/2018	Bond Future	Sell	3	0.00

R2048 Bond Future

R248 On 01/11/2018	Bond Future	Buy	115	0.00
R248 On 01/11/2018	Bond Future	Sell	115	0.00
R248 On 01/11/2018	Bond Future	Buy	115	0.00
R248 On 01/11/2018	Bond Future	Sell	115	0.00

R207 Bond Future

R207 On 01/11/2018	Bond Future	Buy	12	0.00
R207 On 01/11/2018	Bond Future	Sell	12	0.00
R207 On 01/11/2018	Bond Future	Buy	12	0.00
R207 On 01/11/2018	Bond Future	Sell	12	0.00

Grand Total for Daily Detailed Turnover: 709 0.00