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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/11/2017

TO DATE : 28/11/2017

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

GOVI On 01/02/2018	GOVI		Buy	3	0.00
GOVI On 01/02/2018	GOVI		Sell	3	0.00
GOVI On 01/02/2018	GOVI		Sell	18	0.00
GOVI On 01/02/2018	GOVI		Buy	18	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future		Sell	3	0.00
R186 On 01/02/2018	Bond Future		Buy	3	0.00
R186 On 01/02/2018	Bond Future		Buy	3	0.00
R186 On 01/02/2018	Bond Future		Sell	3	0.00
R186 On 01/02/2018	Bond Future		Sell	4	0.00
R186 On 01/02/2018	Bond Future		Buy	4	0.00
R186 On 01/02/2018	Bond Future		Buy	4	0.00
R186 On 01/02/2018	Bond Future		Sell	4	0.00

R186 On 01/02/2018	Bond Future	Sell	6	0.00
R186 On 01/02/2018	Bond Future	Buy	6	0.00
R186 On 01/02/2018	Bond Future	Buy	9	0.00
R186 On 01/02/2018	Bond Future	Sell	9	0.00
R186 On 01/02/2018	Bond Future	Buy	13	0.00
R186 On 01/02/2018	Bond Future	Sell	13	0.00
R186 On 01/02/2018	Bond Future	Sell	15	0.00
R186 On 01/02/2018	Bond Future	Buy	15	0.00
R186 On 01/02/2018	Bond Future	Buy	20	0.00
R186 On 01/02/2018	Bond Future	Sell	20	0.00
R186 On 01/02/2018	Bond Future	Buy	20	0.00
R186 On 01/02/2018	Bond Future	Sell	20	0.00
R186 On 01/02/2018	Bond Future	Sell	21	0.00
R186 On 01/02/2018	Bond Future	Buy	21	0.00
R186 On 01/02/2018	Bond Future	Sell	26	0.00
R186 On 01/02/2018	Bond Future	Buy	26	0.00
R186 On 01/02/2018	Bond Future	Sell	29	0.00
R186 On 01/02/2018	Bond Future	Buy	29	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	60	0.00
R186 On 01/02/2018	Bond Future	Sell	60	0.00
R186 On 01/02/2018	Bond Future	Sell	63	0.00
R186 On 01/02/2018	Bond Future	Buy	63	0.00
R186 On 01/02/2018	Bond Future	Buy	69	0.00
R186 On 01/02/2018	Bond Future	Sell	69	0.00
R186 On 01/02/2018	Bond Future	Sell	69	0.00
R186 On 01/02/2018	Bond Future	Buy	69	0.00
R186 On 01/02/2018	Bond Future	Sell	93	0.00
R186 On 01/02/2018	Bond Future	Buy	93	0.00
R186 On 01/02/2018	Bond Future	Sell	104	0.00
R186 On 01/02/2018	Bond Future	Buy	104	0.00
R186 On 01/02/2018	Bond Future	Sell	121	0.00
R186 On 01/02/2018	Bond Future	Buy	121	0.00
R186 On 01/02/2018	Bond Future	Sell	129	0.00
R186 On 01/02/2018	Bond Future	Buy	129	0.00
R186 On 01/02/2018	Bond Future	Buy	129	0.00
R186 On 01/02/2018	Bond Future	Sell	129	0.00
R186 On 01/02/2018	Bond Future	Buy	150	0.00
R186 On 01/02/2018	Bond Future	Sell	150	0.00
R186 On 01/02/2018	Bond Future	Buy	150	0.00
R186 On 01/02/2018	Bond Future	Sell	150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018	Bond Future		Sell	174	0.00
R186 On 01/02/2018	Bond Future		Buy	174	0.00
R186 On 01/02/2018	Bond Future		Sell	262	0.00
R186 On 01/02/2018	Bond Future		Buy	262	0.00
R186 On 01/02/2018	Bond Future		Sell	413	0.00
R186 On 01/02/2018	Bond Future		Buy	413	0.00
R186 On 01/02/2018	Bond Future		Buy	840	0.00
R186 On 01/02/2018	Bond Future		Sell	840	0.00
R186 On 01/02/2018	Bond Future		Sell	1,200	0.00
R186 On 01/02/2018	Bond Future		Buy	1,200	0.00
R186 On 01/02/2018	Bond Future		Buy	1,200	0.00
R186 On 01/02/2018	Bond Future		Sell	1,200	0.00
R186 On 01/02/2018	Bond Future		Sell	3,637	0.00
R186 On 01/02/2018	Bond Future		Buy	3,637	0.00
R186 On 01/02/2018	Bond Future		Buy	5,000	0.00
R186 On 01/02/2018	Bond Future		Sell	5,000	0.00

R2030 Bond Future

2030 On 01/02/2018	Bond Future		Sell	2	0.00
2030 On 01/02/2018	Bond Future		Buy	2	0.00
2030 On 01/02/2018	Bond Future		Sell	2	0.00
2030 On 01/02/2018	Bond Future		Buy	2	0.00
2030 On 01/02/2018	Bond Future		Sell	4	0.00
2030 On 01/02/2018	Bond Future		Buy	4	0.00
2030 On 01/02/2018	Bond Future		Sell	6	0.00
2030 On 01/02/2018	Bond Future		Buy	6	0.00
2030 On 01/02/2018	Bond Future		Sell	8	0.00
2030 On 01/02/2018	Bond Future		Buy	8	0.00
2030 On 01/02/2018	Bond Future		Sell	12	0.00
2030 On 01/02/2018	Bond Future		Buy	12	0.00
2030 On 01/02/2018	Bond Future		Sell	19	0.00
2030 On 01/02/2018	Bond Future		Buy	19	0.00
2030 On 01/02/2018	Bond Future		Sell	28	0.00
2030 On 01/02/2018	Bond Future		Buy	28	0.00
2030 On 01/02/2018	Bond Future		Sell	30	0.00
2030 On 01/02/2018	Bond Future		Buy	30	0.00
2030 On 01/02/2018	Bond Future		Sell	30	0.00
2030 On 01/02/2018	Bond Future		Buy	30	0.00
2030 On 01/02/2018	Bond Future		Sell	50	0.00
2030 On 01/02/2018	Bond Future		Buy	50	0.00
2030 On 01/02/2018	Bond Future		Sell	53	0.00
2030 On 01/02/2018	Bond Future		Buy	53	0.00

