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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/12/2017

TO DATE : 27/12/2017

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

GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future		Buy	394	0.00
R186 On 01/02/2018	Bond Future		Sell	394	0.00
R186 On 01/02/2018	Bond Future		Buy	500	0.00
R186 On 01/02/2018	Bond Future		Sell	500	0.00
R186 On 01/02/2018	Bond Future		Sell	500	0.00
R186 On 01/02/2018	Bond Future		Buy	500	0.00
R186 On 01/02/2018	Bond Future		Sell	1,000	0.00
R186 On 01/02/2018	Bond Future		Buy	1,000	0.00

R207 Bond Future

R207 On 01/02/2018	Bond Future	Buy	56	0.00
R207 On 01/02/2018	Bond Future	Sell	56	0.00

R208 Bond Futures

R208 On 01/02/2018	Bond Future	Buy	352	0.00
R208 On 01/02/2018	Bond Future	Sell	352	0.00
R208 On 01/02/2018	Bond Future	Buy	412	0.00
R208 On 01/02/2018	Bond Future	Sell	412	0.00
R208 On 01/02/2018	Bond Future	Sell	764	0.00
R208 On 01/02/2018	Bond Future	Buy	764	0.00

Grand Total for Daily Detailed Turnover: 3,980 0.00