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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/03/2018

TO DATE : 20/03/2018

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

GOVI On 03/05/2018	GOVI		Sell	3	0.00
GOVI On 03/05/2018	GOVI		Buy	3	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Sell	50	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	50	0.00
R186 On 03/05/2018	Bond Future		Buy	54	0.00
R186 On 03/05/2018	Bond Future		Sell	54	0.00
R186 On 03/05/2018	Bond Future		Buy	90	0.00
R186 On 03/05/2018	Bond Future		Sell	90	0.00
R186 On 03/05/2018	Bond Future		Buy	126	0.00
R186 On 03/05/2018	Bond Future		Sell	126	0.00

R186 On 03/05/2018	Bond Future	Sell	270	0.00
R186 On 03/05/2018	Bond Future	Buy	270	0.00
R186 On 03/05/2018	Bond Future	Sell	430	0.00
R186 On 03/05/2018	Bond Future	Buy	430	0.00
R186 On 03/05/2018	Bond Future	Sell	570	0.00
R186 On 03/05/2018	Bond Future	Buy	570	0.00
R186 On 03/05/2018	Bond Future	Sell	570	0.00
R186 On 03/05/2018	Bond Future	Buy	570	0.00
R186 On 03/05/2018	Bond Future	Sell	900	0.00
R186 On 03/05/2018	Bond Future	Buy	900	0.00
R186 On 03/05/2018	Bond Future	Sell	1,430	0.00
R186 On 03/05/2018	Bond Future	Buy	1,430	0.00

R2023 Bond Future

R023 On 03/05/2018	Bond Future	Buy	3	0.00
R023 On 03/05/2018	Bond Future	Sell	3	0.00
R023 On 03/05/2018	Bond Future	Buy	4	0.00
R023 On 03/05/2018	Bond Future	Sell	4	0.00
R023 On 03/05/2018	Bond Future	Buy	4	0.00
R023 On 03/05/2018	Bond Future	Sell	4	0.00
R023 On 03/05/2018	Bond Future	Buy	5	0.00
R023 On 03/05/2018	Bond Future	Sell	5	0.00
R023 On 03/05/2018	Bond Future	Buy	9	0.00
R023 On 03/05/2018	Bond Future	Sell	9	0.00
R023 On 03/05/2018	Bond Future	Buy	25	0.00
R023 On 03/05/2018	Bond Future	Sell	25	0.00
R023 On 03/05/2018	Bond Future	Sell	41	0.00
R023 On 03/05/2018	Bond Future	Buy	41	0.00
R023 On 03/05/2018	Bond Future	Sell	70	0.00
R023 On 03/05/2018	Bond Future	Buy	70	0.00
R023 On 03/05/2018	Bond Future	Sell	80	0.00
R023 On 03/05/2018	Bond Future	Buy	80	0.00
R023 On 03/05/2018	Bond Future	Sell	94	0.00
R023 On 03/05/2018	Bond Future	Buy	94	0.00
R023 On 03/05/2018	Bond Future	Sell	147	0.00
R023 On 03/05/2018	Bond Future	Buy	147	0.00
R023 On 03/05/2018	Bond Future	Sell	285	0.00
R023 On 03/05/2018	Bond Future	Buy	285	0.00
R023 On 03/05/2018	Bond Future	Buy	878	0.00
R023 On 03/05/2018	Bond Future	Sell	878	0.00
R023 On 03/05/2018	Bond Future	Sell	4,018	0.00
R023 On 03/05/2018	Bond Future	Buy	4,018	0.00

R2040 Bond Future

2040 On 03/05/2018	Bond Future	Sell	23	0.00
2040 On 03/05/2018	Bond Future	Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/05/2018			Sell	138	0.00
2040 On 03/05/2018			Buy	138	0.00
2040 On 03/05/2018			Sell	214	0.00
2040 On 03/05/2018			Buy	214	0.00
2040 On 03/05/2018			Sell	325	0.00
2040 On 03/05/2018			Buy	325	0.00
2040 On 03/05/2018			Sell	450	0.00
2040 On 03/05/2018			Buy	450	0.00
2040 On 03/05/2018			Sell	1,105	0.00
2040 On 03/05/2018			Buy	1,105	0.00
2040 On 03/05/2018			Sell	2,255	0.00
2040 On 03/05/2018			Buy	2,255	0.00

R2044 Bond Future

2044 On 03/05/2018			Sell	1	0.00
2044 On 03/05/2018			Buy	1	0.00
2044 On 03/05/2018			Sell	2	0.00
2044 On 03/05/2018			Buy	2	0.00
2044 On 03/05/2018			Sell	2	0.00
2044 On 03/05/2018			Buy	2	0.00
2044 On 03/05/2018			Sell	2	0.00
2044 On 03/05/2018			Buy	2	0.00
2044 On 03/05/2018			Sell	4	0.00
2044 On 03/05/2018			Buy	4	0.00
2044 On 03/05/2018			Sell	12	0.00
2044 On 03/05/2018			Buy	12	0.00
2044 On 03/05/2018			Sell	402	0.00
2044 On 03/05/2018			Buy	402	0.00
2044 On 03/05/2018			Buy	1,836	0.00
2044 On 03/05/2018			Sell	1,836	0.00

R209 Bond Future

R209 On 03/05/2018			Sell	3	0.00
R209 On 03/05/2018			Buy	3	0.00
R209 On 03/05/2018			Sell	3	0.00
R209 On 03/05/2018			Buy	3	0.00
R209 On 03/05/2018			Sell	46	0.00
R209 On 03/05/2018			Buy	46	0.00
R209 On 03/05/2018			Sell	50	0.00
R209 On 03/05/2018			Buy	50	0.00
R209 On 03/05/2018			Sell	82	0.00

R209 On 03/05/2018	Bond Future	Buy	82	0.00
R209 On 03/05/2018	Bond Future	Sell	82	0.00
R209 On 03/05/2018	Bond Future	Buy	82	0.00
R209 On 03/05/2018	Bond Future	Sell	118	0.00
R209 On 03/05/2018	Bond Future	Buy	118	0.00
R209 On 03/05/2018	Bond Future	Buy	134	0.00
R209 On 03/05/2018	Bond Future	Sell	134	0.00
R209 On 03/05/2018	Bond Future	Buy	250	0.00
R209 On 03/05/2018	Bond Future	Sell	250	0.00

Grand Total for Daily Detailed Turnover:

17,745

0.00