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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/09/2018

TO DATE : 28/09/2018

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

GOVI On 01/11/2018	GOVI		Sell	3	0.00
GOVI On 01/11/2018	GOVI		Buy	3	0.00
GOVI On 01/11/2018	GOVI		Buy	3	0.00
GOVI On 01/11/2018	GOVI		Sell	3	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future		Buy	6	0.00
R186 On 01/11/2018	Bond Future		Sell	6	0.00
R186 On 01/11/2018	Bond Future		Buy	6	0.00
R186 On 01/11/2018	Bond Future		Sell	6	0.00
R186 On 01/11/2018	Bond Future		Buy	85	0.00
R186 On 01/11/2018	Bond Future		Sell	85	0.00
R186 On 01/11/2018	Bond Future		Sell	500	0.00
R186 On 01/11/2018	Bond Future		Buy	500	0.00

R186 On 01/11/2018	Bond Future	Sell	500	0.00
R186 On 01/11/2018	Bond Future	Buy	500	0.00
R186 On 01/11/2018	Bond Future	Buy	1,415	0.00
R186 On 01/11/2018	Bond Future	Sell	1,415	0.00
R186 On 01/11/2018	Bond Future	Sell	1,500	0.00
R186 On 01/11/2018	Bond Future	Buy	1,500	0.00
R186 On 01/11/2018	Bond Future	Buy	1,500	0.00
R186 On 01/11/2018	Bond Future	Sell	1,500	0.00

R2032 Bond Future

2032 On 01/11/2018	Bond Future	Buy	14	0.00
2032 On 01/11/2018	Bond Future	Sell	14	0.00
2032 On 01/11/2018	Bond Future	Sell	14	0.00
2032 On 01/11/2018	Bond Future	Buy	14	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future	Sell	8	0.00
R035 On 01/11/2018	Bond Future	Buy	8	0.00
R035 On 01/11/2018	Bond Future	Sell	8	0.00
R035 On 01/11/2018	Bond Future	Buy	8	0.00

R2040 Bond Future

2040 On 01/11/2018	Bond Future	Sell	500	0.00
2040 On 01/11/2018	Bond Future	Buy	500	0.00
2040 On 01/11/2018	Bond Future	Sell	1,800	0.00
2040 On 01/11/2018	Bond Future	Buy	1,800	0.00
2040 On 01/11/2018	Bond Future	Buy	2,300	0.00
2040 On 01/11/2018	Bond Future	Sell	2,300	0.00

R2044 Bond Future

2044 On 01/11/2018	Bond Future	Sell	2	0.00
2044 On 01/11/2018	Bond Future	Buy	2	0.00
2044 On 01/11/2018	Bond Future	Buy	2	0.00
2044 On 01/11/2018	Bond Future	Sell	2	0.00
2044 On 01/11/2018	Bond Future	Buy	60	0.00
2044 On 01/11/2018	Bond Future	Sell	60	0.00
2044 On 01/11/2018	Bond Future	Buy	119	0.00
2044 On 01/11/2018	Bond Future	Sell	119	0.00
2044 On 01/11/2018	Bond Future	Sell	179	0.00
2044 On 01/11/2018	Bond Future	Buy	179	0.00

R2048 Bond Future

R248 On 01/11/2018	Bond Future	Sell	350	0.00
R248 On 01/11/2018	Bond Future	Buy	350	0.00
R248 On 01/11/2018	Bond Future	Sell	1,050	0.00
R248 On 01/11/2018	Bond Future	Buy	1,050	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 01/11/2018	Bond Future		Sell	1,400	0.00
R248 On 01/11/2018	Bond Future		Buy	1,400	0.00
R207 Bond Future					
R207 On 01/11/2018	Bond Future		Sell	44	0.00
R207 On 01/11/2018	Bond Future		Buy	44	0.00
R207 On 01/11/2018	Bond Future		Buy	44	0.00
R207 On 01/11/2018	Bond Future		Sell	44	0.00
R209 Bond Future					
R209 On 01/11/2018	Bond Future		Buy	18	0.00
R209 On 01/11/2018	Bond Future		Buy	18	0.00
R209 On 01/11/2018	Bond Future		Sell	18	0.00
R209 On 01/11/2018	Bond Future		Sell	18	0.00
Grand Total for Daily Detailed Turnover:				13,448	0.00