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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/10/2018

TO DATE : 15/10/2018

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

R2023 Bond Future

R023 On 01/11/2018	Bond Future		Buy	2	0.00
R023 On 01/11/2018	Bond Future		Sell	2	0.00
R023 On 01/11/2018	Bond Future		Sell	2	0.00
R023 On 01/11/2018	Bond Future		Buy	2	0.00

R2030 Bond Future

2030 On 01/11/2018	Bond Future		Buy	35	0.00
2030 On 01/11/2018	Bond Future		Sell	35	0.00

2030 On 01/11/2018	Bond Future	Sell	35	0.00
2030 On 01/11/2018	Bond Future	Buy	35	0.00

R2032 Bond Future

2032 On 01/11/2018	Bond Future	Buy	22	0.00
2032 On 01/11/2018	Bond Future	Sell	22	0.00
2032 On 01/11/2018	Bond Future	Buy	22	0.00
2032 On 01/11/2018	Bond Future	Sell	22	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future	Sell	21	0.00
R035 On 01/11/2018	Bond Future	Buy	21	0.00
R035 On 01/11/2018	Bond Future	Buy	21	0.00
R035 On 01/11/2018	Bond Future	Sell	21	0.00

R2044 Bond Future

2044 On 01/11/2018	Bond Future	Sell	9	0.00
2044 On 01/11/2018	Bond Future	Buy	9	0.00
2044 On 01/11/2018	Bond Future	Sell	12	0.00
2044 On 01/11/2018	Bond Future	Buy	12	0.00
2044 On 01/11/2018	Bond Future	Sell	17	0.00
2044 On 01/11/2018	Bond Future	Buy	17	0.00
2044 On 01/11/2018	Bond Future	Buy	17	0.00
2044 On 01/11/2018	Bond Future	Sell	17	0.00
2044 On 01/11/2018	Bond Future	Sell	38	0.00
2044 On 01/11/2018	Bond Future	Buy	38	0.00
2044 On 01/11/2018	Bond Future	Sell	42	0.00
2044 On 01/11/2018	Bond Future	Buy	42	0.00
2044 On 01/11/2018	Bond Future	Sell	47	0.00
2044 On 01/11/2018	Bond Future	Buy	47	0.00
2044 On 01/11/2018	Bond Future	Sell	62	0.00
2044 On 01/11/2018	Bond Future	Buy	62	0.00
2044 On 01/11/2018	Bond Future	Sell	85	0.00
2044 On 01/11/2018	Bond Future	Buy	85	0.00
2044 On 01/11/2018	Bond Future	Sell	124	0.00
2044 On 01/11/2018	Bond Future	Buy	124	0.00
2044 On 01/11/2018	Bond Future	Sell	135	0.00
2044 On 01/11/2018	Bond Future	Buy	135	0.00
2044 On 01/11/2018	Bond Future	Sell	287	0.00
2044 On 01/11/2018	Bond Future	Buy	287	0.00
2044 On 01/11/2018	Bond Future	Sell	305	0.00
2044 On 01/11/2018	Bond Future	Buy	305	0.00
2044 On 01/11/2018	Bond Future	Sell	447	0.00
2044 On 01/11/2018	Bond Future	Buy	447	0.00
2044 On 01/11/2018	Bond Future	Sell	1,593	0.00
2044 On 01/11/2018	Bond Future	Buy	1,593	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 01/11/2018	Bond Future		Buy	12	0.00
R209 On 01/11/2018	Bond Future		Sell	12	0.00
R209 On 01/11/2018	Bond Future		Buy	15	0.00
R209 On 01/11/2018	Bond Future		Sell	15	0.00
R209 On 01/11/2018	Bond Future		Buy	49	0.00
R209 On 01/11/2018	Bond Future		Sell	49	0.00
R209 On 01/11/2018	Bond Future		Buy	54	0.00
R209 On 01/11/2018	Bond Future		Sell	54	0.00
R209 On 01/11/2018	Bond Future		Buy	60	0.00
R209 On 01/11/2018	Bond Future		Sell	60	0.00
R209 On 01/11/2018	Bond Future		Buy	80	0.00
R209 On 01/11/2018	Bond Future		Sell	80	0.00
R209 On 01/11/2018	Bond Future		Buy	109	0.00
R209 On 01/11/2018	Bond Future		Sell	109	0.00
R209 On 01/11/2018	Bond Future		Buy	120	0.00
R209 On 01/11/2018	Bond Future		Sell	120	0.00
R209 On 01/11/2018	Bond Future		Buy	140	0.00
R209 On 01/11/2018	Bond Future		Sell	140	0.00
R209 On 01/11/2018	Bond Future		Buy	159	0.00
R209 On 01/11/2018	Bond Future		Sell	159	0.00
R209 On 01/11/2018	Bond Future		Buy	174	0.00
R209 On 01/11/2018	Bond Future		Sell	174	0.00
R209 On 01/11/2018	Bond Future		Buy	260	0.00
R209 On 01/11/2018	Bond Future		Sell	260	0.00
R209 On 01/11/2018	Bond Future		Buy	369	0.00
R209 On 01/11/2018	Bond Future		Sell	369	0.00
R209 On 01/11/2018	Bond Future		Buy	392	0.00
R209 On 01/11/2018	Bond Future		Sell	392	0.00
R209 On 01/11/2018	Bond Future		Buy	575	0.00
R209 On 01/11/2018	Bond Future		Sell	575	0.00
R209 On 01/11/2018	Bond Future		Buy	2,048	0.00
R209 On 01/11/2018	Bond Future		Sell	2,048	0.00
Grand Total for Daily Detailed Turnover:				7,998	0.00