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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/05/2018

TO DATE : 28/05/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/08/2018	Index Future		Sell	25	0.00
ALBI On 02/08/2018	Index Future		Buy	25	0.00
ALBI On 02/08/2018	Index Future		Sell	25	0.00
ALBI On 02/08/2018	Index Future		Buy	25	0.00
I2033 Bond Future					
2033 On 02/08/2018	Bond Future		Buy	258	0.00
2033 On 02/08/2018	Bond Future		Sell	258	0.00
2033 On 02/08/2018	Bond Future		Sell	258	0.00
2033 On 02/08/2018	Bond Future		Buy	258	0.00
I2038 Bond Future					
2038 On 02/08/2018	Bond Future		Buy	429	0.00
2038 On 02/08/2018	Bond Future		Sell	429	0.00

2038 On 02/08/2018	Bond Future	Buy	429	0.00
2038 On 02/08/2018	Bond Future	Sell	429	0.00
I2046 Bond Future				
2046 On 02/08/2018	Bond Future	Buy	283	0.00
2046 On 02/08/2018	Bond Future	Sell	283	0.00
2046 On 02/08/2018	Bond Future	Buy	283	0.00
2046 On 02/08/2018	Bond Future	Sell	283	0.00
I2050 Bond Future				
2050 On 02/08/2018	Bond Future	Sell	232	0.00
2050 On 02/08/2018	Bond Future	Buy	232	0.00
2050 On 02/08/2018	Bond Future	Buy	232	0.00
2050 On 02/08/2018	Bond Future	Sell	232	0.00
New Inflation Linked Index				
IGOV On 02/08/2018	Index Future	Buy	23	0.00
IGOV On 02/08/2018	Index Future	Sell	23	0.00
R186 Bond Future				
R186 On 02/08/2018	Bond Future	Buy	2	0.00
R186 On 02/08/2018	Bond Future	Sell	2	0.00
R186 On 02/08/2018	Bond Future	Sell	23	0.00
R186 On 02/08/2018	Bond Future	Buy	23	0.00
R186 On 02/08/2018	Bond Future	Buy	23	0.00
R186 On 02/08/2018	Bond Future	Sell	23	0.00
R186 On 02/08/2018	Bond Future	Buy	55	0.00
R186 On 02/08/2018	Bond Future	Sell	55	0.00
R186 On 02/08/2018	Bond Future	Buy	57	0.00
R186 On 02/08/2018	Bond Future	Sell	57	0.00
R186 On 02/08/2018	Bond Future	Buy	1,650	0.00
R186 On 02/08/2018	Bond Future	Sell	1,650	0.00
R197 Bond Future				
R197 On 02/08/2018	Bond Future	Sell	97	0.00
R197 On 02/08/2018	Bond Future	Buy	97	0.00
R197 On 02/08/2018	Bond Future	Sell	97	0.00
R197 On 02/08/2018	Bond Future	Buy	97	0.00
R202 Bond Future				
R202 On 02/08/2018	Bond Future	Sell	512	0.00
R202 On 02/08/2018	Bond Future	Buy	512	0.00
R202 On 02/08/2018	Bond Future	Buy	512	0.00
R202 On 02/08/2018	Bond Future	Sell	512	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2023 Bond Future					
R023 On 02/08/2018	Bond Future		Buy	1	0.00
R023 On 02/08/2018	Bond Future		Sell	1	0.00
R023 On 02/08/2018	Bond Future		Buy	2	0.00
R023 On 02/08/2018	Bond Future		Sell	2	0.00
R023 On 02/08/2018	Bond Future		Buy	2	0.00
R023 On 02/08/2018	Bond Future		Sell	2	0.00
R023 On 02/08/2018	Bond Future		Buy	3	0.00
R023 On 02/08/2018	Bond Future		Sell	3	0.00
R023 On 02/08/2018	Bond Future		Buy	5	0.00
R023 On 02/08/2018	Bond Future		Sell	5	0.00
R023 On 02/08/2018	Bond Future		Buy	11	0.00
R023 On 02/08/2018	Bond Future		Sell	11	0.00
R023 On 02/08/2018	Bond Future		Buy	14	0.00
R023 On 02/08/2018	Bond Future		Sell	14	0.00
R023 On 02/08/2018	Bond Future		Buy	246	0.00
R023 On 02/08/2018	Bond Future		Sell	246	0.00
R023 On 02/08/2018	Bond Future		Sell	569	0.00
R023 On 02/08/2018	Bond Future		Buy	569	0.00
R2032 Bond Future					
2032 On 02/08/2018	Bond Future		Buy	1	0.00
2032 On 02/08/2018	Bond Future		Sell	1	0.00
2032 On 02/08/2018	Bond Future		Sell	106	0.00
2032 On 02/08/2018	Bond Future		Buy	106	0.00
2032 On 02/08/2018	Bond Future		Buy	106	0.00
2032 On 02/08/2018	Bond Future		Sell	106	0.00
R2037 Bond Future					
2037 On 02/08/2018	Bond Future		Sell	2	0.00
2037 On 02/08/2018	Bond Future		Buy	2	0.00
R2044 Bond Future					
2044 On 02/08/2018	Bond Future		Sell	3	0.00
2044 On 02/08/2018	Bond Future		Buy	3	0.00
2044 On 02/08/2018	Bond Future		Sell	3	0.00
2044 On 02/08/2018	Bond Future		Buy	3	0.00
R212 Bond Future					
R212 On 02/08/2018	Bond Future		Buy	250	0.00

R212 On 02/08/2018	Bond Future	Sell	250	0.00
R212 On 02/08/2018	Bond Future	Sell	250	0.00
R212 On 02/08/2018	Bond Future	Buy	250	0.00

R213 Bond Future

R213 On 02/08/2018	Bond Future	Sell	9	0.00
R213 On 02/08/2018	Bond Future	Buy	9	0.00
R213 On 02/08/2018	Bond Future	Buy	9	0.00
R213 On 02/08/2018	Bond Future	Sell	9	0.00

Grand Total for Daily Detailed Turnover: **7,097** **0.00**