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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/06/2018

TO DATE : 26/06/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 02/08/2018			Buy	860	0.00
2033 On 02/08/2018			Sell	860	0.00
2033 On 02/08/2018			Buy	860	0.00
2033 On 02/08/2018			Sell	860	0.00
New Inflation Linked Index					
IGOV On 01/11/2018			Sell	7	0.00
IGOV On 01/11/2018			Buy	7	0.00
R186 Bond Future					
R186 On 02/08/2018			Buy	70	0.00
R186 On 02/08/2018			Sell	70	0.00
R186 On 02/08/2018			Buy	70	0.00
R186 On 02/08/2018			Sell	70	0.00

R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Buy	110	0.00
R186 On 02/08/2018	Bond Future	Sell	110	0.00
R186 On 02/08/2018	Bond Future	Buy	122	0.00
R186 On 02/08/2018	Bond Future	Sell	122	0.00
R186 On 02/08/2018	Bond Future	Buy	550	0.00
R186 On 02/08/2018	Bond Future	Sell	550	0.00
R186 On 02/08/2018	Bond Future	Buy	1,080	0.00
R186 On 02/08/2018	Bond Future	Sell	1,080	0.00
R186 On 02/08/2018	Bond Future	Buy	2,002	0.00
R186 On 02/08/2018	Bond Future	Sell	2,002	0.00

R2035 Bond Future

R035 On 02/08/2018	Bond Future	Buy	99	0.00
R035 On 02/08/2018	Bond Future	Sell	99	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future	Sell	35	0.00
2040 On 02/08/2018	Bond Future	Buy	35	0.00
2040 On 02/08/2018	Bond Future	Buy	315	0.00
2040 On 02/08/2018	Bond Future	Sell	315	0.00
2040 On 02/08/2018	Bond Future	Sell	2,370	0.00
2040 On 02/08/2018	Bond Future	Buy	2,370	0.00

R2044 Bond Future

2044 On 02/08/2018	Bond Future	Buy	2	0.00
2044 On 02/08/2018	Bond Future	Sell	2	0.00
2044 On 02/08/2018	Bond Future	Buy	2	0.00
2044 On 02/08/2018	Bond Future	Sell	2	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	Sell	3	0.00
2044 On 02/08/2018	Bond Future	Buy	3	0.00

R207 Bond Future

R207 On 02/08/2018	Bond Future	Buy	210	0.00
R207 On 02/08/2018	Bond Future	Sell	210	0.00
R207 On 02/08/2018	Bond Future	Buy	812	0.00
R207 On 02/08/2018	Bond Future	Sell	812	0.00
R207 On 02/08/2018	Bond Future	Buy	812	0.00
R207 On 02/08/2018	Bond Future	Sell	812	0.00

R208 Bond Futures

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 02/08/2018	Bond Future		Buy	506	0.00
R208 On 02/08/2018	Bond Future		Sell	506	0.00
R208 On 02/08/2018	Bond Future		Sell	844	0.00
R208 On 02/08/2018	Bond Future		Buy	844	0.00
R208 On 02/08/2018	Bond Future		Buy	844	0.00
R208 On 02/08/2018	Bond Future		Sell	844	0.00
R209 Bond Future					
R209 On 02/08/2018	Bond Future		Buy	1	0.00
R209 On 02/08/2018	Bond Future		Sell	1	0.00
R209 On 02/08/2018	Bond Future		Buy	276	0.00
R209 On 02/08/2018	Bond Future		Sell	276	0.00
R209 On 02/08/2018	Bond Future		Buy	277	0.00
R209 On 02/08/2018	Bond Future		Sell	277	0.00
Grand Total for Daily Detailed Turnover:				13,342	0.00