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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/05/2018

TO DATE : 22/05/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2038 Bond Future

2038 On 02/08/2018	Bond Future		Sell	10	0.00
2038 On 02/08/2018	Bond Future		Buy	10	0.00
2038 On 02/08/2018	Bond Future		Sell	10	0.00
2038 On 02/08/2018	Bond Future		Buy	10	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future		Sell	1	0.00
R186 On 02/08/2018	Bond Future		Buy	1	0.00
R186 On 02/08/2018	Bond Future		Buy	1	0.00
R186 On 02/08/2018	Bond Future		Sell	1	0.00
R186 On 02/08/2018	Bond Future		Sell	2	0.00
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		Buy	2	0.00

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	6	0.00
R186 On 02/08/2018	Bond Future	Buy	6	0.00
R186 On 02/08/2018	Bond Future	Sell	7	0.00
R186 On 02/08/2018	Bond Future	Buy	7	0.00
R186 On 02/08/2018	Bond Future	Sell	11	0.00
R186 On 02/08/2018	Bond Future	Buy	11	0.00
R186 On 02/08/2018	Bond Future	Sell	14	0.00
R186 On 02/08/2018	Bond Future	Buy	14	0.00
R186 On 02/08/2018	Bond Future	Sell	15	0.00
R186 On 02/08/2018	Bond Future	Buy	15	0.00
R186 On 02/08/2018	Bond Future	Sell	16	0.00
R186 On 02/08/2018	Bond Future	Buy	16	0.00
R186 On 02/08/2018	Bond Future	Sell	16	0.00
R186 On 02/08/2018	Bond Future	Buy	16	0.00
R186 On 02/08/2018	Bond Future	Sell	18	0.00
R186 On 02/08/2018	Bond Future	Buy	18	0.00
R186 On 02/08/2018	Bond Future	Sell	19	0.00
R186 On 02/08/2018	Bond Future	Buy	19	0.00
R186 On 02/08/2018	Bond Future	Sell	40	0.00
R186 On 02/08/2018	Bond Future	Buy	40	0.00
R186 On 02/08/2018	Bond Future	Sell	51	0.00
R186 On 02/08/2018	Bond Future	Buy	51	0.00
R186 On 02/08/2018	Bond Future	Sell	51	0.00
R186 On 02/08/2018	Bond Future	Buy	51	0.00
R186 On 02/08/2018	Bond Future	Sell	70	0.00
R186 On 02/08/2018	Bond Future	Buy	70	0.00
R186 On 02/08/2018	Bond Future	Sell	79	0.00
R186 On 02/08/2018	Bond Future	Buy	79	0.00
R186 On 02/08/2018	Bond Future	Sell	99	0.00
R186 On 02/08/2018	Bond Future	Buy	99	0.00
R186 On 02/08/2018	Bond Future	Buy	130	0.00
R186 On 02/08/2018	Bond Future	Sell	130	0.00
R186 On 02/08/2018	Bond Future	Sell	131	0.00
R186 On 02/08/2018	Bond Future	Buy	131	0.00
R186 On 02/08/2018	Bond Future	Sell	180	0.00
R186 On 02/08/2018	Bond Future	Buy	180	0.00
R186 On 02/08/2018	Bond Future	Buy	344	0.00
R186 On 02/08/2018	Bond Future	Sell	344	0.00
R186 On 02/08/2018	Bond Future	Sell	380	0.00
R186 On 02/08/2018	Bond Future	Buy	380	0.00
R186 On 02/08/2018	Bond Future	Sell	731	0.00
R186 On 02/08/2018	Bond Future	Buy	731	0.00

R2023 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/08/2018	Bond Future		Sell	10	0.00
R023 On 02/08/2018	Bond Future		Buy	10	0.00
R023 On 02/08/2018	Bond Future		Sell	30	0.00
R023 On 02/08/2018	Bond Future		Buy	30	0.00
R023 On 02/08/2018	Bond Future		Sell	30	0.00
R023 On 02/08/2018	Bond Future		Buy	30	0.00
R023 On 02/08/2018	Bond Future		Sell	55	0.00
R023 On 02/08/2018	Bond Future		Buy	55	0.00
R023 On 02/08/2018	Bond Future		Sell	96	0.00
R023 On 02/08/2018	Bond Future		Buy	96	0.00
R023 On 02/08/2018	Bond Future		Sell	109	0.00
R023 On 02/08/2018	Bond Future		Buy	109	0.00
R023 On 02/08/2018	Bond Future		Sell	270	0.00
R023 On 02/08/2018	Bond Future		Buy	270	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future		Sell	2	0.00
2030 On 02/08/2018	Bond Future		Buy	2	0.00
2030 On 02/08/2018	Bond Future		Sell	5	0.00
2030 On 02/08/2018	Bond Future		Buy	5	0.00
2030 On 02/08/2018	Bond Future		Sell	48	0.00
2030 On 02/08/2018	Bond Future		Buy	48	0.00
2030 On 02/08/2018	Bond Future		Sell	65	0.00
2030 On 02/08/2018	Bond Future		Buy	65	0.00
2030 On 02/08/2018	Bond Future		Sell	116	0.00
2030 On 02/08/2018	Bond Future		Buy	116	0.00
2030 On 02/08/2018	Bond Future		Sell	215	0.00
2030 On 02/08/2018	Bond Future		Buy	215	0.00
2030 On 02/08/2018	Bond Future		Buy	446	0.00
2030 On 02/08/2018	Bond Future		Sell	446	0.00

R2032 Bond Future

2032 On 02/08/2018	Bond Future		Sell	1	0.00
2032 On 02/08/2018	Bond Future		Buy	1	0.00
2032 On 02/08/2018	Bond Future		Sell	12	0.00
2032 On 02/08/2018	Bond Future		Buy	12	0.00
2032 On 02/08/2018	Bond Future		Sell	27	0.00
2032 On 02/08/2018	Bond Future		Buy	27	0.00
2032 On 02/08/2018	Bond Future		Sell	42	0.00
2032 On 02/08/2018	Bond Future		Buy	42	0.00
2032 On 02/08/2018	Bond Future		Sell	164	0.00

2032 On 02/08/2018	Bond Future	Buy	164	0.00
2032 On 02/08/2018	Bond Future	Buy	203	0.00
2032 On 02/08/2018	Bond Future	Sell	203	0.00
2032 On 02/08/2018	Bond Future	Sell	209	0.00
2032 On 02/08/2018	Bond Future	Buy	209	0.00
2032 On 02/08/2018	Bond Future	Sell	252	0.00
2032 On 02/08/2018	Bond Future	Buy	252	0.00

R2035 Bond Future

R035 On 02/08/2018	Bond Future	Sell	21	0.00
R035 On 02/08/2018	Bond Future	Buy	21	0.00
R035 On 02/08/2018	Bond Future	Sell	23	0.00
R035 On 02/08/2018	Bond Future	Buy	23	0.00
R035 On 02/08/2018	Bond Future	Sell	44	0.00
R035 On 02/08/2018	Bond Future	Buy	44	0.00
R035 On 02/08/2018	Bond Future	Sell	60	0.00
R035 On 02/08/2018	Bond Future	Buy	60	0.00
R035 On 02/08/2018	Bond Future	Sell	92	0.00
R035 On 02/08/2018	Bond Future	Buy	92	0.00
R035 On 02/08/2018	Bond Future	Sell	113	0.00
R035 On 02/08/2018	Bond Future	Buy	113	0.00
R035 On 02/08/2018	Bond Future	Sell	181	0.00
R035 On 02/08/2018	Bond Future	Buy	181	0.00
R035 On 02/08/2018	Bond Future	Sell	490	0.00
R035 On 02/08/2018	Bond Future	Buy	490	0.00
R035 On 02/08/2018	Bond Future	Buy	798	0.00
R035 On 02/08/2018	Bond Future	Sell	798	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future	Sell	50	0.00
2037 On 02/08/2018	Bond Future	Buy	50	0.00
2037 On 02/08/2018	Bond Future	Sell	231	0.00
2037 On 02/08/2018	Bond Future	Buy	231	0.00
2037 On 02/08/2018	Bond Future	Sell	281	0.00
2037 On 02/08/2018	Bond Future	Buy	281	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future	Sell	1	0.00
2040 On 02/08/2018	Bond Future	Buy	1	0.00
2040 On 02/08/2018	Bond Future	Sell	1	0.00
2040 On 02/08/2018	Bond Future	Buy	1	0.00

R2044 Bond Future

2044 On 02/08/2018	Bond Future	Sell	4	0.00
2044 On 02/08/2018	Bond Future	Buy	4	0.00
2044 On 02/08/2018	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/08/2018	Bond Future		Buy	4	0.00
R2048 Bond Future					
R248 On 02/08/2018	Bond Future		Buy	101	0.00
R248 On 02/08/2018	Bond Future		Sell	101	0.00
R248 On 02/08/2018	Bond Future		Sell	101	0.00
R248 On 02/08/2018	Bond Future		Buy	101	0.00
R207 Bond Future					
R207 On 02/08/2018	Bond Future		Sell	270	0.00
R207 On 02/08/2018	Bond Future		Buy	270	0.00
R207 On 02/08/2018	Bond Future		Sell	270	0.00
R207 On 02/08/2018	Bond Future		Buy	270	0.00
R213 Bond Future					
R213 On 02/08/2018	Bond Future		Sell	16	0.00
R213 On 02/08/2018	Bond Future		Buy	16	0.00
R213 On 02/08/2018	Bond Future		Sell	24	0.00
R213 On 02/08/2018	Bond Future		Buy	24	0.00
R213 On 02/08/2018	Bond Future		Sell	30	0.00
R213 On 02/08/2018	Bond Future		Buy	30	0.00
R213 On 02/08/2018	Bond Future		Buy	115	0.00
R213 On 02/08/2018	Bond Future		Sell	115	0.00
R213 On 02/08/2018	Bond Future		Sell	150	0.00
R213 On 02/08/2018	Bond Future		Buy	150	0.00
R213 On 02/08/2018	Bond Future		Sell	270	0.00
R213 On 02/08/2018	Bond Future		Buy	270	0.00
R213 On 02/08/2018	Bond Future		Sell	294	0.00
R213 On 02/08/2018	Bond Future		Buy	294	0.00
R213 On 02/08/2018	Bond Future		Sell	500	0.00
R213 On 02/08/2018	Bond Future		Buy	500	0.00
R213 On 02/08/2018	Bond Future		Buy	811	0.00
R213 On 02/08/2018	Bond Future		Sell	811	0.00
Grand Total for Daily Detailed Turnover:				10,189	0.00