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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/06/2018

TO DATE : 14/06/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 02/08/2018			Buy	530	0.00
2033 On 02/08/2018			Sell	530	0.00
2033 On 02/08/2018			Buy	530	0.00
2033 On 02/08/2018			Sell	530	0.00
2033 On 02/08/2018			Buy	1,050	0.00
2033 On 02/08/2018			Sell	1,050	0.00
2033 On 02/08/2018			Buy	1,050	0.00
2033 On 02/08/2018			Sell	1,050	0.00
R186 Bond Future					
R186 On 02/08/2018			Sell	5	0.00
R186 On 02/08/2018			Buy	5	0.00
R186 On 02/08/2018			Sell	9	0.00
R186 On 02/08/2018			Buy	9	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	Buy	99	0.00
R186 On 02/08/2018	Bond Future	Sell	99	0.00
R186 On 02/08/2018	Bond Future	Sell	133	0.00
R186 On 02/08/2018	Bond Future	Buy	133	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future	Buy	203	0.00
R023 On 02/08/2018	Bond Future	Sell	203	0.00
R023 On 02/08/2018	Bond Future	Buy	276	0.00
R023 On 02/08/2018	Bond Future	Sell	276	0.00
R023 On 02/08/2018	Bond Future	Buy	479	0.00
R023 On 02/08/2018	Bond Future	Sell	479	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Sell	3	0.00
2030 On 02/08/2018	Bond Future	Buy	3	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future	Sell	50	0.00
2040 On 02/08/2018	Bond Future	Buy	50	0.00
2040 On 02/08/2018	Bond Future	Sell	50	0.00
2040 On 02/08/2018	Bond Future	Buy	50	0.00

R2048 Bond Future

R248 On 02/08/2018	Bond Future	Sell	147	0.00
R248 On 02/08/2018	Bond Future	Buy	147	0.00
R248 On 02/08/2018	Bond Future	Sell	220	0.00
R248 On 02/08/2018	Bond Future	Buy	220	0.00
R248 On 02/08/2018	Bond Future	Sell	300	0.00
R248 On 02/08/2018	Bond Future	Buy	300	0.00
R248 On 02/08/2018	Bond Future	Sell	667	0.00
R248 On 02/08/2018	Bond Future	Buy	667	0.00

Grand Total for Daily Detailed Turnover:

5,826 0.00