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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/08/2018

TO DATE : 28/08/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 01/11/2018			Sell	36	0.00
2038 On 01/11/2018			Buy	36	0.00
2038 On 01/11/2018			Sell	64	0.00
2038 On 01/11/2018			Buy	64	0.00
2038 On 01/11/2018			Sell	100	0.00
2038 On 01/11/2018			Buy	100	0.00
I2046 Bond Future					
2046 On 01/11/2018			Sell	38	0.00
2046 On 01/11/2018			Buy	38	0.00
2046 On 01/11/2018			Sell	39	0.00
2046 On 01/11/2018			Buy	39	0.00
2046 On 01/11/2018			Sell	67	0.00
2046 On 01/11/2018			Buy	67	0.00

2046 On 01/11/2018	Bond Future	Buy	144	0.00
2046 On 01/11/2018	Bond Future	Sell	144	0.00

New Inflation Linked Index

IGOV On 01/11/2018	Index Future	Sell	1	0.00
IGOV On 01/11/2018	Index Future	Buy	1	0.00
IGOV On 01/11/2018	Index Future	Sell	1	0.00
IGOV On 01/11/2018	Index Future	Buy	1	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future	Buy	10	0.00
R186 On 01/11/2018	Bond Future	Sell	10	0.00
R186 On 01/11/2018	Bond Future	Buy	17	0.00
R186 On 01/11/2018	Bond Future	Sell	17	0.00
R186 On 01/11/2018	Bond Future	Buy	20	0.00
R186 On 01/11/2018	Bond Future	Sell	20	0.00
R186 On 01/11/2018	Bond Future	Sell	22	0.00
R186 On 01/11/2018	Bond Future	Buy	22	0.00
R186 On 01/11/2018	Bond Future	Sell	32	0.00
R186 On 01/11/2018	Bond Future	Buy	32	0.00
R186 On 01/11/2018	Bond Future	Buy	42	0.00
R186 On 01/11/2018	Bond Future	Sell	42	0.00
R186 On 01/11/2018	Bond Future	Buy	50	0.00
R186 On 01/11/2018	Bond Future	Sell	50	0.00
R186 On 01/11/2018	Bond Future	Buy	58	0.00
R186 On 01/11/2018	Bond Future	Sell	58	0.00
R186 On 01/11/2018	Bond Future	Sell	70	0.00
R186 On 01/11/2018	Bond Future	Buy	70	0.00
R186 On 01/11/2018	Bond Future	Buy	78	0.00
R186 On 01/11/2018	Bond Future	Sell	78	0.00
R186 On 01/11/2018	Bond Future	Buy	81	0.00
R186 On 01/11/2018	Bond Future	Sell	81	0.00
R186 On 01/11/2018	Bond Future	Buy	107	0.00
R186 On 01/11/2018	Bond Future	Sell	107	0.00
R186 On 01/11/2018	Bond Future	Buy	124	0.00
R186 On 01/11/2018	Bond Future	Sell	124	0.00
R186 On 01/11/2018	Bond Future	Buy	175	0.00
R186 On 01/11/2018	Bond Future	Sell	175	0.00
R186 On 01/11/2018	Bond Future	Sell	638	0.00
R186 On 01/11/2018	Bond Future	Buy	638	0.00

R202 Bond Future

R202 On 01/11/2018	Bond Future	Sell	76	0.00
R202 On 01/11/2018	Bond Future	Buy	76	0.00
R202 On 01/11/2018	Bond Future	Sell	134	0.00
R202 On 01/11/2018	Bond Future	Buy	134	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 01/11/2018	Bond Future		Sell	210	0.00
R202 On 01/11/2018	Bond Future		Buy	210	0.00
R2023 Bond Future					
R023 On 01/11/2018	Bond Future		Sell	18	0.00
R023 On 01/11/2018	Bond Future		Buy	18	0.00
R023 On 01/11/2018	Bond Future		Sell	34	0.00
R023 On 01/11/2018	Bond Future		Buy	34	0.00
R023 On 01/11/2018	Bond Future		Sell	59	0.00
R023 On 01/11/2018	Bond Future		Buy	59	0.00
R023 On 01/11/2018	Bond Future		Sell	62	0.00
R023 On 01/11/2018	Bond Future		Buy	62	0.00
R023 On 01/11/2018	Bond Future		Sell	78	0.00
R023 On 01/11/2018	Bond Future		Buy	78	0.00
R023 On 01/11/2018	Bond Future		Sell	122	0.00
R023 On 01/11/2018	Bond Future		Buy	122	0.00
R023 On 01/11/2018	Bond Future		Sell	255	0.00
R023 On 01/11/2018	Bond Future		Buy	255	0.00
R023 On 01/11/2018	Bond Future		Sell	628	0.00
R023 On 01/11/2018	Bond Future		Buy	628	0.00
R2032 Bond Future					
2032 On 01/11/2018	Bond Future		Sell	880	0.00
2032 On 01/11/2018	Bond Future		Buy	880	0.00
R2035 Bond Future					
R035 On 01/11/2018	Bond Future		Sell	181	0.00
R035 On 01/11/2018	Bond Future		Buy	181	0.00
R2048 Bond Future					
R248 On 01/11/2018	Bond Future		Buy	8	0.00
R248 On 01/11/2018	Bond Future		Sell	8	0.00
R248 On 01/11/2018	Bond Future		Buy	8	0.00
R248 On 01/11/2018	Bond Future		Sell	8	0.00
R207 Bond Future					
R207 On 01/11/2018	Bond Future		Buy	65	0.00
R207 On 01/11/2018	Bond Future		Sell	65	0.00
R207 On 01/11/2018	Bond Future		Buy	194	0.00
R207 On 01/11/2018	Bond Future		Sell	194	0.00
R207 On 01/11/2018	Bond Future		Buy	259	0.00

R207 On 01/11/2018	Bond Future	Sell	259	0.00
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R208 Bond Futures

R208 On 01/11/2018	Bond Future	Buy	54	0.00
R208 On 01/11/2018	Bond Future	Sell	54	0.00
R208 On 01/11/2018	Bond Future	Buy	129	0.00
R208 On 01/11/2018	Bond Future	Sell	129	0.00
R208 On 01/11/2018	Bond Future	Buy	166	0.00
R208 On 01/11/2018	Bond Future	Sell	166	0.00
R208 On 01/11/2018	Bond Future	Buy	225	0.00
R208 On 01/11/2018	Bond Future	Sell	225	0.00
R208 On 01/11/2018	Bond Future	Buy	389	0.00
R208 On 01/11/2018	Bond Future	Sell	389	0.00
R208 On 01/11/2018	Bond Future	Buy	963	0.00
R208 On 01/11/2018	Bond Future	Sell	963	0.00

R210 Bond Future

R210 On 01/11/2018	Bond Future	Sell	96	0.00
R210 On 01/11/2018	Bond Future	Buy	96	0.00
R210 On 01/11/2018	Bond Future	Sell	169	0.00
R210 On 01/11/2018	Bond Future	Buy	169	0.00
R210 On 01/11/2018	Bond Future	Buy	265	0.00
R210 On 01/11/2018	Bond Future	Sell	265	0.00

R214 Bond Future

R214 On 01/11/2018	Bond Future	Buy	5	0.00
R214 On 01/11/2018	Bond Future	Sell	5	0.00
R214 On 01/11/2018	Bond Future	Sell	5	0.00
R214 On 01/11/2018	Bond Future	Buy	5	0.00

Grand Total for Daily Detailed Turnover:

7,751	0.00
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