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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/06/2018

TO DATE : 01/06/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2033 Bond Future

2033 On 02/08/2018	Bond Future		Sell	1,500	0.00
2033 On 02/08/2018	Bond Future		Buy	1,500	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future		Sell	20	0.00
R186 On 02/08/2018	Bond Future		Buy	20	0.00
R186 On 02/08/2018	Bond Future		Buy	25	0.00
R186 On 02/08/2018	Bond Future		Sell	25	0.00
R186 On 02/08/2018	Bond Future		Sell	25	0.00
R186 On 02/08/2018	Bond Future		Buy	25	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	60	0.00
R186 On 02/08/2018	Bond Future		Buy	60	0.00

R186 On 02/08/2018	Bond Future	Sell	129	0.00
R186 On 02/08/2018	Bond Future	Buy	129	0.00
R186 On 02/08/2018	Bond Future	Sell	129	0.00
R186 On 02/08/2018	Bond Future	Buy	129	0.00
R186 On 02/08/2018	Bond Future	Buy	2,450	0.00
R186 On 02/08/2018	Bond Future	Sell	2,450	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future	Sell	125	0.00
R023 On 02/08/2018	Bond Future	Buy	125	0.00
R023 On 02/08/2018	Bond Future	Sell	125	0.00
R023 On 02/08/2018	Bond Future	Buy	125	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Buy	2	0.00
2030 On 02/08/2018	Bond Future	Sell	2	0.00
2030 On 02/08/2018	Bond Future	Buy	41	0.00
2030 On 02/08/2018	Bond Future	Sell	41	0.00
2030 On 02/08/2018	Bond Future	Buy	64	0.00
2030 On 02/08/2018	Bond Future	Sell	64	0.00
2030 On 02/08/2018	Bond Future	Buy	107	0.00
2030 On 02/08/2018	Bond Future	Sell	107	0.00

R2032 Bond Future

2032 On 02/08/2018	Bond Future	Sell	10	0.00
2032 On 02/08/2018	Bond Future	Buy	10	0.00
2032 On 02/08/2018	Bond Future	Sell	30	0.00
2032 On 02/08/2018	Bond Future	Buy	30	0.00
2032 On 02/08/2018	Bond Future	Sell	221	0.00
2032 On 02/08/2018	Bond Future	Buy	221	0.00
2032 On 02/08/2018	Bond Future	Buy	261	0.00
2032 On 02/08/2018	Bond Future	Sell	261	0.00

R2035 Bond Future

R035 On 02/08/2018	Bond Future	Sell	243	0.00
R035 On 02/08/2018	Bond Future	Buy	243	0.00

R2048 Bond Future

R248 On 02/08/2018	Bond Future	Buy	80	0.00
R248 On 02/08/2018	Bond Future	Sell	80	0.00
R248 On 02/08/2018	Bond Future	Buy	140	0.00
R248 On 02/08/2018	Bond Future	Sell	140	0.00
R248 On 02/08/2018	Bond Future	Sell	220	0.00
R248 On 02/08/2018	Bond Future	Buy	220	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 Bond Future					
R207 On 02/08/2018	Bond Future		Buy	10	0.00
R207 On 02/08/2018	Bond Future		Sell	10	0.00
R207 On 02/08/2018	Bond Future		Buy	14	0.00
R207 On 02/08/2018	Bond Future		Sell	14	0.00
R207 On 02/08/2018	Bond Future		Buy	14	0.00
R207 On 02/08/2018	Bond Future		Sell	14	0.00
R207 On 02/08/2018	Bond Future		Buy	27	0.00
R207 On 02/08/2018	Bond Future		Sell	27	0.00
R207 On 02/08/2018	Bond Future		Buy	204	0.00
R207 On 02/08/2018	Bond Future		Sell	204	0.00
R207 On 02/08/2018	Bond Future		Sell	241	0.00
R207 On 02/08/2018	Bond Future		Buy	241	0.00
R208 Bond Futures					
R208 On 02/08/2018	Bond Future		Sell	16	0.00
R208 On 02/08/2018	Bond Future		Buy	16	0.00
R208 On 02/08/2018	Bond Future		Sell	16	0.00
R208 On 02/08/2018	Bond Future		Buy	16	0.00
R208 On 02/08/2018	Bond Future		Buy	74	0.00
R208 On 02/08/2018	Bond Future		Sell	74	0.00
R208 On 02/08/2018	Bond Future		Sell	650	0.00
R208 On 02/08/2018	Bond Future		Buy	650	0.00
R208 On 02/08/2018	Bond Future		Sell	650	0.00
R208 On 02/08/2018	Bond Future		Buy	650	0.00
R209 Bond Future					
R209 On 02/08/2018	Bond Future		Sell	7	0.00
R209 On 02/08/2018	Bond Future		Buy	7	0.00
R209 On 02/08/2018	Bond Future		Sell	7	0.00
R209 On 02/08/2018	Bond Future		Buy	7	0.00
R209 On 02/08/2018	Bond Future		Buy	10	0.00
R209 On 02/08/2018	Bond Future		Sell	10	0.00
R209 On 02/08/2018	Bond Future		Sell	11	0.00
R209 On 02/08/2018	Bond Future		Buy	11	0.00
R209 On 02/08/2018	Bond Future		Buy	43	0.00
R209 On 02/08/2018	Bond Future		Sell	43	0.00
R209 On 02/08/2018	Bond Future		Sell	53	0.00
R209 On 02/08/2018	Bond Future		Buy	53	0.00
R209 On 02/08/2018	Bond Future		Sell	93	0.00

