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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/06/2018

TO DATE : 06/06/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 02/08/2018	Index Future		Sell	5	0.00
ALBI On 02/08/2018	Index Future		Buy	5	0.00
ALBI On 02/08/2018	Index Future		Sell	5	0.00
ALBI On 02/08/2018	Index Future		Buy	5	0.00

#### New Inflation Linked Index

IGOV On 02/08/2018	Index Future		Buy	8	0.00
IGOV On 02/08/2018	Index Future		Sell	8	0.00
IGOV On 02/08/2018	Index Future		Sell	8	0.00
IGOV On 02/08/2018	Index Future		Buy	8	0.00

#### R186 Bond Future

R186 On 02/08/2018	Bond Future		Sell	5	0.00
R186 On 02/08/2018	Bond Future		Buy	5	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	10	0.00
R186 On 02/08/2018	Bond Future	Buy	10	0.00
R186 On 02/08/2018	Bond Future	Buy	22	0.00
R186 On 02/08/2018	Bond Future	Sell	22	0.00
R186 On 02/08/2018	Bond Future	Sell	22	0.00
R186 On 02/08/2018	Bond Future	Buy	22	0.00
R186 On 02/08/2018	Bond Future	Sell	22	0.00
R186 On 02/08/2018	Bond Future	Buy	22	0.00
R186 On 02/08/2018	Bond Future	Sell	24	0.00
R186 On 02/08/2018	Bond Future	Buy	24	0.00
R186 On 02/08/2018	Bond Future	Sell	30	0.00
R186 On 02/08/2018	Bond Future	Buy	30	0.00
R186 On 02/08/2018	Bond Future	Sell	30	0.00
R186 On 02/08/2018	Bond Future	Buy	30	0.00
R186 On 02/08/2018	Bond Future	Sell	87	0.00
R186 On 02/08/2018	Bond Future	Buy	87	0.00
R186 On 02/08/2018	Bond Future	Sell	90	0.00
R186 On 02/08/2018	Bond Future	Buy	90	0.00
R186 On 02/08/2018	Bond Future	Sell	465	0.00
R186 On 02/08/2018	Bond Future	Buy	465	0.00
R186 On 02/08/2018	Bond Future	Buy	769	0.00
R186 On 02/08/2018	Bond Future	Sell	769	0.00

**R2030 Bond Future**

2030 On 02/08/2018	Bond Future	Sell	10	0.00
2030 On 02/08/2018	Bond Future	Buy	10	0.00
2030 On 02/08/2018	Bond Future	Sell	100	0.00
2030 On 02/08/2018	Bond Future	Buy	100	0.00
2030 On 02/08/2018	Bond Future	Sell	200	0.00
2030 On 02/08/2018	Bond Future	Buy	200	0.00
2030 On 02/08/2018	Bond Future	Sell	310	0.00
2030 On 02/08/2018	Bond Future	Buy	310	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	Buy	16	0.00
2032 On 02/08/2018	Bond Future	Sell	16	0.00
2032 On 02/08/2018	Bond Future	Sell	16	0.00
2032 On 02/08/2018	Bond Future	Buy	16	0.00
2032 On 02/08/2018	Bond Future	Sell	73	0.00
2032 On 02/08/2018	Bond Future	Buy	73	0.00
2032 On 02/08/2018	Bond Future	Buy	83	0.00
2032 On 02/08/2018	Bond Future	Sell	83	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2037 Bond Future</b>					
2037 On 02/08/2018	Bond Future		Sell	20	0.00
2037 On 02/08/2018	Bond Future		Buy	20	0.00
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	70	0.00
2037 On 02/08/2018	Bond Future		Buy	70	0.00
<b>R2044 Bond Future</b>					
2044 On 02/08/2018	Bond Future		Buy	8	0.00
2044 On 02/08/2018	Bond Future		Sell	8	0.00
2044 On 02/08/2018	Bond Future		Sell	8	0.00
2044 On 02/08/2018	Bond Future		Buy	8	0.00
<b>R2048 Bond Future</b>					
R248 On 02/08/2018	Bond Future		Buy	500	0.00
R248 On 02/08/2018	Bond Future		Sell	500	0.00
<b>R207 Bond Future</b>					
R207 On 02/08/2018	Bond Future		Buy	7	0.00
R207 On 02/08/2018	Bond Future		Sell	7	0.00
R207 On 02/08/2018	Bond Future		Buy	7	0.00
R207 On 02/08/2018	Bond Future		Sell	7	0.00
<b>R208 Bond Futures</b>					
R208 On 02/08/2018	Bond Future		Sell	300	0.00
R208 On 02/08/2018	Bond Future		Buy	300	0.00
R208 On 02/08/2018	Bond Future		Buy	300	0.00
R208 On 02/08/2018	Bond Future		Sell	300	0.00
<b>R209 Bond Future</b>					
R209 On 02/08/2018	Bond Future		Sell	9	0.00
R209 On 02/08/2018	Bond Future		Buy	9	0.00
R209 On 02/08/2018	Bond Future		Sell	16	0.00
R209 On 02/08/2018	Bond Future		Buy	16	0.00
R209 On 02/08/2018	Bond Future		Sell	25	0.00
R209 On 02/08/2018	Bond Future		Buy	25	0.00
R209 On 02/08/2018	Bond Future		Sell	66	0.00
R209 On 02/08/2018	Bond Future		Buy	66	0.00
R209 On 02/08/2018	Bond Future		Sell	69	0.00

R209 On 02/08/2018	Bond Future	Buy	69	0.00
R209 On 02/08/2018	Bond Future	Sell	78	0.00
R209 On 02/08/2018	Bond Future	Buy	78	0.00
R209 On 02/08/2018	Bond Future	Sell	87	0.00
R209 On 02/08/2018	Bond Future	Buy	87	0.00
R209 On 02/08/2018	Bond Future	Sell	106	0.00
R209 On 02/08/2018	Bond Future	Buy	106	0.00
R209 On 02/08/2018	Bond Future	Sell	157	0.00
R209 On 02/08/2018	Bond Future	Buy	157	0.00
R209 On 02/08/2018	Bond Future	Sell	314	0.00
R209 On 02/08/2018	Bond Future	Buy	314	0.00
R209 On 02/08/2018	Bond Future	Sell	477	0.00
R209 On 02/08/2018	Bond Future	Buy	477	0.00
R209 On 02/08/2018	Bond Future	Sell	549	0.00
R209 On 02/08/2018	Bond Future	Buy	549	0.00
R209 On 02/08/2018	Bond Future	Sell	700	0.00
R209 On 02/08/2018	Bond Future	Buy	700	0.00
R209 On 02/08/2018	Bond Future	Sell	923	0.00
R209 On 02/08/2018	Bond Future	Buy	923	0.00
R209 On 02/08/2018	Bond Future	Sell	1,336	0.00
R209 On 02/08/2018	Bond Future	Buy	1,336	0.00
R209 On 02/08/2018	Bond Future	Sell	1,827	0.00
R209 On 02/08/2018	Bond Future	Buy	1,827	0.00
R209 On 02/08/2018	Bond Future	Sell	2,339	0.00
R209 On 02/08/2018	Bond Future	Buy	2,339	0.00
R209 On 02/08/2018	Bond Future	Sell	3,935	0.00
R209 On 02/08/2018	Bond Future	Buy	3,935	0.00
R209 On 02/08/2018	Bond Future	Buy	7,785	0.00
R209 On 02/08/2018	Bond Future	Sell	7,785	0.00

**R213 Bond Future**

R213 On 02/08/2018	Bond Future	Sell	50	0.00
R213 On 02/08/2018	Bond Future	Buy	50	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	Buy	200	0.00
R213 On 02/08/2018	Bond Future	Sell	200	0.00

**Grand Total for Daily Detailed Turnover:**

**24,894 0.00**