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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/06/2018

TO DATE : 12/06/2018

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

#### New Inflation Linked Index

IGOV On 02/08/2018	Index Future		Sell	10	0.00
IGOV On 02/08/2018	Index Future		Buy	10	0.00
IGOV On 02/08/2018	Index Future		Sell	10	0.00
IGOV On 02/08/2018	Index Future		Buy	10	0.00

#### R186 Bond Future

R186 On 02/08/2018	Bond Future		Buy	5	0.00
R186 On 02/08/2018	Bond Future		Sell	5	0.00

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	65	0.00
R186 On 02/08/2018	Bond Future	Buy	65	0.00
R186 On 02/08/2018	Bond Future	Sell	142	0.00
R186 On 02/08/2018	Bond Future	Buy	142	0.00
R186 On 02/08/2018	Bond Future	Buy	213	0.00
R186 On 02/08/2018	Bond Future	Sell	213	0.00
R186 On 02/08/2018	Bond Future	Sell	336	0.00
R186 On 02/08/2018	Bond Future	Buy	336	0.00
R186 On 02/08/2018	Bond Future	Buy	336	0.00
R186 On 02/08/2018	Bond Future	Buy	336	0.00
R186 On 02/08/2018	Bond Future	Sell	336	0.00
R186 On 02/08/2018	Bond Future	Sell	4,300	0.00
R186 On 02/08/2018	Bond Future	Buy	4,300	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Buy	3	0.00
R023 On 02/08/2018	Bond Future	Sell	3	0.00
R023 On 02/08/2018	Bond Future	Buy	3	0.00
R023 On 02/08/2018	Bond Future	Sell	3	0.00
R023 On 02/08/2018	Bond Future	Buy	3	0.00
R023 On 02/08/2018	Bond Future	Sell	3	0.00
R023 On 02/08/2018	Bond Future	Buy	4	0.00
R023 On 02/08/2018	Bond Future	Sell	4	0.00
R023 On 02/08/2018	Bond Future	Buy	9	0.00
R023 On 02/08/2018	Bond Future	Sell	9	0.00
R023 On 02/08/2018	Bond Future	Buy	18	0.00
R023 On 02/08/2018	Bond Future	Sell	18	0.00
R023 On 02/08/2018	Bond Future	Buy	20	0.00
R023 On 02/08/2018	Bond Future	Sell	20	0.00
R023 On 02/08/2018	Bond Future	Buy	20	0.00
R023 On 02/08/2018	Bond Future	Sell	20	0.00
R023 On 02/08/2018	Bond Future	Buy	28	0.00
R023 On 02/08/2018	Bond Future	Sell	28	0.00
R023 On 02/08/2018	Bond Future	Buy	28	0.00
R023 On 02/08/2018	Bond Future	Sell	28	0.00
R023 On 02/08/2018	Bond Future	Buy	108	0.00
R023 On 02/08/2018	Bond Future	Sell	108	0.00
R023 On 02/08/2018	Bond Future	Buy	158	0.00
R023 On 02/08/2018	Bond Future	Sell	158	0.00
R023 On 02/08/2018	Bond Future	Sell	190	0.00
R023 On 02/08/2018	Bond Future	Buy	190	0.00
R023 On 02/08/2018	Bond Future	Buy	196	0.00
R023 On 02/08/2018	Bond Future	Sell	196	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/08/2018	Bond Future		Buy	325	0.00
R023 On 02/08/2018	Bond Future		Sell	325	0.00
R023 On 02/08/2018	Bond Future		Buy	334	0.00
R023 On 02/08/2018	Bond Future		Sell	334	0.00
R023 On 02/08/2018	Bond Future		Buy	363	0.00
R023 On 02/08/2018	Bond Future		Sell	363	0.00
R023 On 02/08/2018	Bond Future		Buy	371	0.00
R023 On 02/08/2018	Bond Future		Sell	371	0.00
R023 On 02/08/2018	Bond Future		Buy	605	0.00
R023 On 02/08/2018	Bond Future		Sell	605	0.00
R023 On 02/08/2018	Bond Future		Sell	7,318	0.00
R023 On 02/08/2018	Bond Future		Buy	7,318	0.00
<b>R2030 Bond Future</b>					
2030 On 02/08/2018	Bond Future		Sell	3	0.00
2030 On 02/08/2018	Bond Future		Buy	3	0.00
2030 On 02/08/2018	Bond Future		Sell	3	0.00
2030 On 02/08/2018	Bond Future		Buy	3	0.00
2030 On 02/08/2018	Bond Future		Sell	3	0.00
2030 On 02/08/2018	Bond Future		Buy	3	0.00
2030 On 02/08/2018	Bond Future		Buy	4	0.00
2030 On 02/08/2018	Bond Future		Sell	4	0.00
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	21	0.00
2030 On 02/08/2018	Bond Future		Buy	21	0.00
2030 On 02/08/2018	Bond Future		Sell	31	0.00
2030 On 02/08/2018	Bond Future		Buy	31	0.00
2030 On 02/08/2018	Bond Future		Sell	31	0.00
2030 On 02/08/2018	Bond Future		Buy	31	0.00
2030 On 02/08/2018	Bond Future		Sell	34	0.00
2030 On 02/08/2018	Bond Future		Buy	34	0.00
2030 On 02/08/2018	Bond Future		Sell	120	0.00
2030 On 02/08/2018	Bond Future		Buy	120	0.00
2030 On 02/08/2018	Bond Future		Sell	177	0.00
2030 On 02/08/2018	Bond Future		Buy	177	0.00
2030 On 02/08/2018	Bond Future		Sell	212	0.00
2030 On 02/08/2018	Bond Future		Buy	212	0.00
2030 On 02/08/2018	Bond Future		Buy	218	0.00
2030 On 02/08/2018	Bond Future		Sell	218	0.00
2030 On 02/08/2018	Bond Future		Sell	362	0.00
2030 On 02/08/2018	Bond Future		Buy	362	0.00

2030 On 02/08/2018	Bond Future	Sell	373	0.00
2030 On 02/08/2018	Bond Future	Buy	373	0.00
2030 On 02/08/2018	Bond Future	Sell	404	0.00
2030 On 02/08/2018	Bond Future	Buy	404	0.00
2030 On 02/08/2018	Bond Future	Sell	413	0.00
2030 On 02/08/2018	Bond Future	Buy	413	0.00
2030 On 02/08/2018	Bond Future	Sell	674	0.00
2030 On 02/08/2018	Bond Future	Buy	674	0.00
2030 On 02/08/2018	Bond Future	Sell	8,160	0.00
2030 On 02/08/2018	Bond Future	Buy	8,160	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	16	0.00
2044 On 02/08/2018	Bond Future	Buy	16	0.00
2044 On 02/08/2018	Bond Future	Buy	20	0.00
2044 On 02/08/2018	Bond Future	Sell	20	0.00

**R2048 Bond Future**

R248 On 02/08/2018	Bond Future	Sell	4	0.00
R248 On 02/08/2018	Bond Future	Buy	4	0.00
R248 On 02/08/2018	Bond Future	Sell	6	0.00
R248 On 02/08/2018	Bond Future	Buy	6	0.00
R248 On 02/08/2018	Bond Future	Sell	20	0.00
R248 On 02/08/2018	Bond Future	Buy	20	0.00
R248 On 02/08/2018	Bond Future	Sell	63	0.00
R248 On 02/08/2018	Bond Future	Buy	63	0.00
R248 On 02/08/2018	Bond Future	Sell	93	0.00
R248 On 02/08/2018	Bond Future	Buy	93	0.00

**R207 Bond Future**

R207 On 02/08/2018	Bond Future	Buy	48	0.00
R207 On 02/08/2018	Bond Future	Sell	48	0.00
R207 On 02/08/2018	Bond Future	Buy	51	0.00
R207 On 02/08/2018	Bond Future	Sell	51	0.00
R207 On 02/08/2018	Bond Future	Sell	99	0.00
R207 On 02/08/2018	Bond Future	Buy	99	0.00

**R208 Bond Futures**

R208 On 02/08/2018	Bond Future	Buy	217	0.00
R208 On 02/08/2018	Bond Future	Sell	217	0.00
R208 On 02/08/2018	Bond Future	Buy	217	0.00
R208 On 02/08/2018	Bond Future	Sell	217	0.00

**R209 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 02/08/2018	Bond Future		Sell	3	0.00
R209 On 02/08/2018	Bond Future		Buy	3	0.00
R209 On 02/08/2018	Bond Future		Sell	15	0.00
R209 On 02/08/2018	Bond Future		Buy	15	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		Buy	146	0.00
R209 On 02/08/2018	Bond Future		Sell	146	0.00
R209 On 02/08/2018	Bond Future		Buy	146	0.00
R209 On 02/08/2018	Bond Future		Sell	146	0.00
R209 On 02/08/2018	Bond Future		Sell	152	0.00
R209 On 02/08/2018	Bond Future		Buy	152	0.00
R209 On 02/08/2018	Bond Future		Buy	186	0.00
R209 On 02/08/2018	Bond Future		Sell	186	0.00
<b>R210 Bond Future</b>					
R210 On 02/08/2018	Bond Future		Buy	20	0.00
R210 On 02/08/2018	Bond Future		Sell	20	0.00
<b>R213 Bond Future</b>					
R213 On 02/08/2018	Bond Future		Sell	10	0.00
R213 On 02/08/2018	Bond Future		Buy	10	0.00
R213 On 02/08/2018	Bond Future		Buy	10	0.00
R213 On 02/08/2018	Bond Future		Sell	10	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,357</b>	<b>0.00</b>