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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/06/2018

TO DATE : 21/06/2018

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

ALBI On 02/08/2018	Index Future		Buy	1	0.00
ALBI On 02/08/2018	Index Future		Sell	1	0.00
ALBI On 02/08/2018	Index Future		Sell	1	0.00
ALBI On 02/08/2018	Index Future		Buy	1	0.00

I2038 Bond Future

2038 On 02/08/2018	Bond Future		Sell	80	0.00
2038 On 02/08/2018	Bond Future		Buy	80	0.00
2038 On 02/08/2018	Bond Future		Buy	80	0.00
2038 On 02/08/2018	Bond Future		Sell	80	0.00
2038 On 02/08/2018	Bond Future		Buy	80	0.00
2038 On 02/08/2018	Bond Future		Sell	80	0.00
2038 On 02/08/2018	Bond Future		Sell	80	0.00
2038 On 02/08/2018	Bond Future		Buy	80	0.00

I2050 Bond Future

2050 On 02/08/2018	Bond Future	Sell	80	0.00
2050 On 02/08/2018	Bond Future	Buy	80	0.00
2050 On 02/08/2018	Bond Future	Sell	80	0.00
2050 On 02/08/2018	Bond Future	Buy	80	0.00
2050 On 02/08/2018	Bond Future	Buy	80	0.00
2050 On 02/08/2018	Bond Future	Sell	80	0.00
2050 On 02/08/2018	Bond Future	Sell	80	0.00
2050 On 02/08/2018	Bond Future	Buy	80	0.00

New Inflation Linked Index

IGOV On 01/11/2018	Index Future	Sell	7	0.00
IGOV On 01/11/2018	Index Future	Buy	7	0.00
IGOV On 01/11/2018	Index Future	Buy	7	0.00
IGOV On 01/11/2018	Index Future	Sell	7	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	Buy	8	0.00
R186 On 02/08/2018	Bond Future	Sell	8	0.00
R186 On 02/08/2018	Bond Future	Buy	8	0.00
R186 On 02/08/2018	Bond Future	Sell	8	0.00
R186 On 02/08/2018	Bond Future	Buy	31	0.00
R186 On 02/08/2018	Bond Future	Sell	31	0.00
R186 On 02/08/2018	Bond Future	Buy	58	0.00
R186 On 02/08/2018	Bond Future	Sell	58	0.00
R186 On 02/08/2018	Bond Future	Buy	71	0.00
R186 On 02/08/2018	Bond Future	Sell	71	0.00
R186 On 02/08/2018	Bond Future	Sell	95	0.00
R186 On 02/08/2018	Bond Future	Buy	95	0.00
R186 On 02/08/2018	Bond Future	Sell	95	0.00
R186 On 02/08/2018	Bond Future	Buy	95	0.00
R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Buy	181	0.00
R186 On 02/08/2018	Bond Future	Sell	181	0.00

R197 Bond Future

R197 On 02/08/2018	Bond Future	Buy	30	0.00
R197 On 02/08/2018	Bond Future	Sell	30	0.00
R197 On 02/08/2018	Bond Future	Sell	30	0.00
R197 On 02/08/2018	Bond Future	Buy	30	0.00
R197 On 02/08/2018	Bond Future	Buy	30	0.00
R197 On 02/08/2018	Bond Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 02/08/2018	Bond Future		Sell	30	0.00
R197 On 02/08/2018	Bond Future		Buy	30	0.00
R202 Bond Future					
R202 On 02/08/2018	Bond Future		Sell	100	0.00
R202 On 02/08/2018	Bond Future		Buy	100	0.00
R202 On 02/08/2018	Bond Future		Sell	100	0.00
R202 On 02/08/2018	Bond Future		Buy	100	0.00
R202 On 02/08/2018	Bond Future		Buy	100	0.00
R202 On 02/08/2018	Bond Future		Sell	100	0.00
R202 On 02/08/2018	Bond Future		Sell	100	0.00
R202 On 02/08/2018	Bond Future		Buy	100	0.00
R2030 Bond Future					
2030 On 02/08/2018	Bond Future		Sell	430	0.00
2030 On 02/08/2018	Bond Future		Buy	430	0.00
R204 Bond Future					
R204 On 02/08/2018	Bond Future		Sell	97	0.00
R204 On 02/08/2018	Bond Future		Buy	97	0.00
R204 On 02/08/2018	Bond Future		Buy	97	0.00
R204 On 02/08/2018	Bond Future		Sell	97	0.00
R207 Bond Future					
R207 On 02/08/2018	Bond Future		Sell	41	0.00
R207 On 02/08/2018	Bond Future		Buy	41	0.00
R207 On 02/08/2018	Bond Future		Buy	41	0.00
R207 On 02/08/2018	Bond Future		Sell	41	0.00
R207 On 02/08/2018	Bond Future		Sell	105	0.00
R207 On 02/08/2018	Bond Future		Buy	105	0.00
R208 Bond Futures					
R208 On 02/08/2018	Bond Future		Sell	253	0.00
R208 On 02/08/2018	Bond Future		Buy	253	0.00
R209 Bond Future					
R209 On 02/08/2018	Bond Future		Buy	8	0.00
R209 On 02/08/2018	Bond Future		Sell	8	0.00
R209 On 02/08/2018	Bond Future		Buy	11	0.00
R209 On 02/08/2018	Bond Future		Sell	11	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	34	0.00
R209 On 02/08/2018	Bond Future	Buy	34	0.00
R209 On 02/08/2018	Bond Future	Sell	47	0.00
R209 On 02/08/2018	Bond Future	Buy	47	0.00
R209 On 02/08/2018	Bond Future	Buy	56	0.00
R209 On 02/08/2018	Bond Future	Sell	56	0.00
R209 On 02/08/2018	Bond Future	Sell	63	0.00
R209 On 02/08/2018	Bond Future	Buy	63	0.00
R209 On 02/08/2018	Bond Future	Sell	63	0.00
R209 On 02/08/2018	Bond Future	Buy	63	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	92	0.00
R209 On 02/08/2018	Bond Future	Buy	92	0.00
R209 On 02/08/2018	Bond Future	Buy	139	0.00
R209 On 02/08/2018	Bond Future	Sell	139	0.00
R209 On 02/08/2018	Bond Future	Buy	150	0.00
R209 On 02/08/2018	Bond Future	Sell	150	0.00
R209 On 02/08/2018	Bond Future	Sell	367	0.00
R209 On 02/08/2018	Bond Future	Buy	367	0.00
R209 On 02/08/2018	Bond Future	Sell	506	0.00
R209 On 02/08/2018	Bond Future	Buy	506	0.00
R209 On 02/08/2018	Bond Future	Sell	635	0.00
R209 On 02/08/2018	Bond Future	Buy	635	0.00
R209 On 02/08/2018	Bond Future	Buy	635	0.00
R209 On 02/08/2018	Bond Future	Sell	635	0.00
R209 On 02/08/2018	Bond Future	Sell	674	0.00
R209 On 02/08/2018	Bond Future	Buy	674	0.00
R209 On 02/08/2018	Bond Future	Buy	699	0.00
R209 On 02/08/2018	Bond Future	Sell	699	0.00
R209 On 02/08/2018	Bond Future	Sell	755	0.00
R209 On 02/08/2018	Bond Future	Buy	755	0.00
R209 On 02/08/2018	Bond Future	Sell	798	0.00
R209 On 02/08/2018	Bond Future	Buy	798	0.00
R209 On 02/08/2018	Bond Future	Sell	1,062	0.00
R209 On 02/08/2018	Bond Future	Buy	1,062	0.00
R209 On 02/08/2018	Bond Future	Buy	1,236	0.00
R209 On 02/08/2018	Bond Future	Sell	1,236	0.00
R209 On 02/08/2018	Bond Future	Sell	1,467	0.00
R209 On 02/08/2018	Bond Future	Buy	1,467	0.00
R209 On 02/08/2018	Bond Future	Sell	1,949	0.00
R209 On 02/08/2018	Bond Future	Buy	1,949	0.00
R209 On 02/08/2018	Bond Future	Buy	2,286	0.00
R209 On 02/08/2018	Bond Future	Sell	2,286	0.00
R209 On 02/08/2018	Bond Future	Buy	4,200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/08/2018 Bond Future			Sell	4,200	0.00
Grand Total for Daily Detailed Turnover:				20,915	0.00
