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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/06/2018

TO DATE : 29/06/2018

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

2033 On 02/08/2018	Bond Future		Sell	2	0.00
2033 On 02/08/2018	Bond Future		Buy	2	0.00
2033 On 02/08/2018	Bond Future		Sell	2	0.00
2033 On 02/08/2018	Bond Future		Buy	2	0.00

I2038 Bond Future

2038 On 02/08/2018	Bond Future		Sell	35	0.00
2038 On 02/08/2018	Bond Future		Buy	35	0.00
2038 On 02/08/2018	Bond Future		Buy	35	0.00
2038 On 02/08/2018	Bond Future		Sell	35	0.00
2038 On 02/08/2018	Bond Future		Sell	35	0.00
2038 On 02/08/2018	Bond Future		Buy	35	0.00
2038 On 02/08/2018	Bond Future		Sell	35	0.00
2038 On 02/08/2018	Bond Future		Buy	35	0.00

2038 On 01/11/2018	Bond Future	Sell	50	0.00
2038 On 01/11/2018	Bond Future	Buy	50	0.00
2038 On 01/11/2018	Bond Future	Sell	80	0.00
2038 On 01/11/2018	Bond Future	Buy	80	0.00
2038 On 01/11/2018	Bond Future	Sell	150	0.00
2038 On 01/11/2018	Bond Future	Buy	150	0.00
2038 On 01/11/2018	Bond Future	Buy	280	0.00
2038 On 01/11/2018	Bond Future	Sell	280	0.00

I2046 Bond Future

2046 On 01/11/2018	Bond Future	Sell	50	0.00
2046 On 01/11/2018	Bond Future	Buy	50	0.00
2046 On 01/11/2018	Bond Future	Sell	90	0.00
2046 On 01/11/2018	Bond Future	Buy	90	0.00
2046 On 01/11/2018	Bond Future	Buy	140	0.00
2046 On 01/11/2018	Bond Future	Sell	140	0.00

I2050 Bond Future

2050 On 01/11/2018	Bond Future	Sell	50	0.00
2050 On 01/11/2018	Bond Future	Buy	50	0.00
2050 On 01/11/2018	Bond Future	Sell	85	0.00
2050 On 01/11/2018	Bond Future	Buy	85	0.00
2050 On 01/11/2018	Bond Future	Sell	135	0.00
2050 On 01/11/2018	Bond Future	Buy	135	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future	Buy	10	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	Sell	10	0.00
R186 On 02/08/2018	Bond Future	Sell	5,970	0.00
R186 On 02/08/2018	Bond Future	Buy	5,970	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future	Sell	113	0.00
R023 On 02/08/2018	Bond Future	Buy	113	0.00
R023 On 02/08/2018	Bond Future	Buy	113	0.00
R023 On 02/08/2018	Bond Future	Sell	113	0.00

R2032 Bond Future

2032 On 02/08/2018	Bond Future	Sell	110	0.00
2032 On 02/08/2018	Bond Future	Buy	110	0.00
2032 On 02/08/2018	Bond Future	Sell	110	0.00
2032 On 02/08/2018	Bond Future	Buy	110	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 02/08/2018			Sell	186	0.00
2037 On 02/08/2018			Buy	186	0.00
2037 On 02/08/2018			Sell	186	0.00
2037 On 02/08/2018			Buy	186	0.00
R2044 Bond Future					
2044 On 02/08/2018			Sell	2	0.00
2044 On 02/08/2018			Buy	2	0.00
2044 On 02/08/2018			Sell	7	0.00
2044 On 02/08/2018			Buy	7	0.00
2044 On 02/08/2018			Sell	9	0.00
2044 On 02/08/2018			Buy	9	0.00
2044 On 02/08/2018			Buy	19	0.00
2044 On 02/08/2018			Sell	19	0.00
2044 On 02/08/2018			Sell	19	0.00
2044 On 02/08/2018			Buy	19	0.00
2044 On 02/08/2018			Sell	49	0.00
2044 On 02/08/2018			Buy	49	0.00
2044 On 02/08/2018			Buy	49	0.00
2044 On 02/08/2018			Sell	49	0.00
R2048 Bond Future					
R248 On 02/08/2018			Buy	7,000	0.00
R248 On 02/08/2018			Sell	7,000	0.00
R207 Bond Future					
R207 On 02/08/2018			Sell	3	0.00
R207 On 02/08/2018			Buy	3	0.00
R207 On 02/08/2018			Buy	3	0.00
R207 On 02/08/2018			Sell	3	0.00
R207 On 02/08/2018			Sell	26	0.00
R207 On 02/08/2018			Buy	26	0.00
R207 On 02/08/2018			Buy	26	0.00
R207 On 02/08/2018			Sell	26	0.00
R209 Bond Future					
R209 On 02/08/2018			Sell	7	0.00
R209 On 02/08/2018			Buy	7	0.00
R209 On 02/08/2018			Sell	93	0.00

R209 On 02/08/2018	Bond Future	Buy	93	0.00
R209 On 02/08/2018	Bond Future	Buy	100	0.00
R209 On 02/08/2018	Bond Future	Sell	100	0.00
Grand Total for Daily Detailed Turnover:			15,474	0.00