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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/05/2018

TO DATE : 29/05/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/08/2018			Sell	1	0.00
R186 On 02/08/2018			Buy	1	0.00
R186 On 02/08/2018			Sell	250	0.00
R186 On 02/08/2018			Buy	250	0.00
R186 On 02/08/2018			Buy	250	0.00
R186 On 02/08/2018			Sell	250	0.00
R186 On 02/08/2018			Buy	250	0.00
R186 On 02/08/2018			Sell	250	0.00
R186 On 02/08/2018			Sell	250	0.00
R186 On 02/08/2018			Buy	250	0.00
<b>R2023 Bond Future</b>					
R023 On 02/08/2018			Sell	5	0.00
R023 On 02/08/2018			Buy	5	0.00

R023 On 02/08/2018	Bond Future	Buy	5	0.00
R023 On 02/08/2018	Bond Future	Sell	5	0.00

**R2030 Bond Future**

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	67	0.00
2030 On 02/08/2018	Bond Future	Sell	67	0.00
2030 On 02/08/2018	Bond Future	Buy	135	0.00
2030 On 02/08/2018	Bond Future	Sell	135	0.00
2030 On 02/08/2018	Bond Future	Sell	202	0.00
2030 On 02/08/2018	Bond Future	Buy	202	0.00

**R2032 Bond Future**

2032 On 02/08/2018	Bond Future	Buy	3	0.00
2032 On 02/08/2018	Bond Future	Sell	3	0.00
2032 On 02/08/2018	Bond Future	Sell	3	0.00
2032 On 02/08/2018	Bond Future	Buy	3	0.00
2032 On 02/08/2018	Bond Future	Sell	60	0.00
2032 On 02/08/2018	Bond Future	Buy	60	0.00
2032 On 02/08/2018	Bond Future	Sell	86	0.00
2032 On 02/08/2018	Bond Future	Buy	86	0.00

**R2035 Bond Future**

R035 On 02/08/2018	Bond Future	Buy	465	0.00
R035 On 02/08/2018	Bond Future	Sell	465	0.00

**R2037 Bond Future**

2037 On 02/08/2018	Bond Future	Buy	137	0.00
2037 On 02/08/2018	Bond Future	Sell	137	0.00

**R2040 Bond Future**

2040 On 02/08/2018	Bond Future	Buy	86	0.00
2040 On 02/08/2018	Bond Future	Sell	86	0.00
2040 On 02/08/2018	Bond Future	Buy	160	0.00
2040 On 02/08/2018	Bond Future	Sell	160	0.00
2040 On 02/08/2018	Bond Future	Buy	160	0.00
2040 On 02/08/2018	Bond Future	Sell	160	0.00

**R207 Bond Future**

R207 On 02/08/2018	Bond Future	Sell	36	0.00
R207 On 02/08/2018	Bond Future	Buy	36	0.00
R207 On 02/08/2018	Bond Future	Buy	36	0.00
R207 On 02/08/2018	Bond Future	Sell	36	0.00
R207 On 02/08/2018	Bond Future	Buy	74	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 02/08/2018	Bond Future		Sell	74	0.00
R207 On 02/08/2018	Bond Future		Buy	105	0.00
R207 On 02/08/2018	Bond Future		Sell	105	0.00
R207 On 02/08/2018	Bond Future		Buy	179	0.00
R207 On 02/08/2018	Bond Future		Sell	179	0.00
<b>R208 Bond Futures</b>					
R208 On 02/08/2018	Bond Future		Sell	78	0.00
R208 On 02/08/2018	Bond Future		Buy	78	0.00
<b>R209 Bond Future</b>					
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		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
<b>R212 Bond Future</b>					
R212 On 02/08/2018	Bond Future		Buy	600	0.00
R212 On 02/08/2018	Bond Future		Sell	600	0.00
<b>R214 Bond Future</b>					
R214 On 02/08/2018	Bond Future		Sell	3	0.00
R214 On 02/08/2018	Bond Future		Buy	3	0.00
R214 On 02/08/2018	Bond Future		Sell	5	0.00
R214 On 02/08/2018	Bond Future		Buy	5	0.00
R214 On 02/08/2018	Bond Future		Sell	5	0.00
R214 On 02/08/2018	Bond Future		Buy	5	0.00
R214 On 02/08/2018	Bond Future		Sell	32	0.00
R214 On 02/08/2018	Bond Future		Buy	32	0.00
R214 On 02/08/2018	Bond Future		Sell	36	0.00
R214 On 02/08/2018	Bond Future		Buy	36	0.00
R214 On 02/08/2018	Bond Future		Sell	53	0.00
R214 On 02/08/2018	Bond Future		Buy	53	0.00
R214 On 02/08/2018	Bond Future		Sell	57	0.00
R214 On 02/08/2018	Bond Future		Buy	57	0.00
R214 On 02/08/2018	Bond Future		Sell	226	0.00
R214 On 02/08/2018	Bond Future		Buy	226	0.00
R214 On 02/08/2018	Bond Future		Sell	339	0.00
R214 On 02/08/2018	Bond Future		Buy	339	0.00

R214 On 02/08/2018	Bond Future	Buy	756	0.00
R214 On 02/08/2018	Bond Future	Sell	756	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>5,498</b>	<b>0.00</b>