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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/05/2018

TO DATE : 31/05/2018

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

2033 On 02/08/2018	Bond Future		Sell	330	0.00
2033 On 02/08/2018	Bond Future		Buy	330	0.00
2033 On 02/08/2018	Bond Future		Sell	330	0.00
2033 On 02/08/2018	Bond Future		Buy	330	0.00
2033 On 02/08/2018	Bond Future		Buy	330	0.00
2033 On 02/08/2018	Bond Future		Sell	330	0.00
2033 On 02/08/2018	Bond Future		Sell	330	0.00
2033 On 02/08/2018	Bond Future		Buy	330	0.00

#### R186 Bond Future

R186 On 02/08/2018	Bond Future		Sell	43	0.00
R186 On 02/08/2018	Bond Future		Buy	43	0.00
R186 On 02/08/2018	Bond Future		Sell	45	0.00
R186 On 02/08/2018	Bond Future		Buy	45	0.00

R186 On 02/08/2018	Bond Future	Sell	88	0.00
R186 On 02/08/2018	Bond Future	Buy	88	0.00
R186 On 02/08/2018	Bond Future	Sell	129	0.00
R186 On 02/08/2018	Bond Future	Buy	129	0.00
R186 On 02/08/2018	Bond Future	Buy	129	0.00
R186 On 02/08/2018	Bond Future	Sell	129	0.00
R186 On 02/08/2018	Bond Future	Buy	151	0.00
R186 On 02/08/2018	Bond Future	Buy	151	0.00
R186 On 02/08/2018	Bond Future	Sell	151	0.00
R186 On 02/08/2018	Bond Future	Sell	151	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Buy	98	0.00
R023 On 02/08/2018	Bond Future	Sell	98	0.00
R023 On 02/08/2018	Bond Future	Sell	98	0.00
R023 On 02/08/2018	Bond Future	Buy	98	0.00

**R2032 Bond Future**

2032 On 02/08/2018	Bond Future	Buy	124	0.00
2032 On 02/08/2018	Bond Future	Sell	124	0.00
2032 On 02/08/2018	Bond Future	Buy	124	0.00
2032 On 02/08/2018	Bond Future	Sell	124	0.00

**R2037 Bond Future**

2037 On 02/08/2018	Bond Future	Sell	282	0.00
2037 On 02/08/2018	Bond Future	Buy	282	0.00
2037 On 02/08/2018	Bond Future	Sell	409	0.00
2037 On 02/08/2018	Bond Future	Buy	409	0.00
2037 On 02/08/2018	Bond Future	Buy	691	0.00
2037 On 02/08/2018	Bond Future	Sell	691	0.00

**R204 Bond Future**

R204 On 02/08/2018	Bond Future	Sell	102	0.00
R204 On 02/08/2018	Bond Future	Buy	102	0.00
R204 On 02/08/2018	Bond Future	Buy	102	0.00
R204 On 02/08/2018	Bond Future	Sell	102	0.00

**R2048 Bond Future**

R248 On 02/08/2018	Bond Future	Buy	1,000	0.00
R248 On 02/08/2018	Bond Future	Sell	1,000	0.00

**R208 Bond Futures**

R208 On 02/08/2018	Bond Future	Buy	88	0.00
R208 On 02/08/2018	Bond Future	Sell	88	0.00
R208 On 02/08/2018	Bond Future	Buy	88	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R208 On 02/08/2018	Bond Future		Sell	88	0.00
<b>R213 Bond Future</b>					
R213 On 02/08/2018	Bond Future		Buy	16	0.00
R213 On 02/08/2018	Bond Future		Sell	16	0.00
R213 On 02/08/2018	Bond Future		Sell	16	0.00
R213 On 02/08/2018	Bond Future		Buy	16	0.00
<b>R214 Bond Future</b>					
R214 On 02/08/2018	Bond Future		Sell	21	0.00
R214 On 02/08/2018	Bond Future		Buy	21	0.00
R214 On 02/08/2018	Bond Future		Sell	29	0.00
R214 On 02/08/2018	Bond Future		Buy	29	0.00
R214 On 02/08/2018	Bond Future		Sell	60	0.00
R214 On 02/08/2018	Bond Future		Buy	60	0.00
R214 On 02/08/2018	Bond Future		Sell	81	0.00
R214 On 02/08/2018	Bond Future		Buy	81	0.00
R214 On 02/08/2018	Bond Future		Sell	98	0.00
R214 On 02/08/2018	Bond Future		Buy	98	0.00
R214 On 02/08/2018	Bond Future		Sell	127	0.00
R214 On 02/08/2018	Bond Future		Buy	127	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>5,710</b>	<b>0.00</b>