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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2018

TO DATE : 27/06/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

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		Buy	10	0.00
R186 On 02/08/2018	Bond Future		Sell	10	0.00
R186 On 02/08/2018	Bond Future		Buy	27	0.00
R186 On 02/08/2018	Bond Future		Sell	27	0.00
R186 On 02/08/2018	Bond Future		Buy	37	0.00
R186 On 02/08/2018	Bond Future		Sell	37	0.00
R186 On 02/08/2018	Bond Future		Buy	936	0.00
R186 On 02/08/2018	Bond Future		Sell	936	0.00
R186 On 02/08/2018	Bond Future		Sell	1,000	0.00
R186 On 02/08/2018	Bond Future		Buy	1,000	0.00
R186 On 02/08/2018	Bond Future		Sell	1,000	0.00
R186 On 02/08/2018	Bond Future		Buy	1,000	0.00

**R2037 Bond Future**

2037 On 02/08/2018	Bond Future	Buy	31	0.00
2037 On 02/08/2018	Bond Future	Sell	31	0.00
2037 On 02/08/2018	Bond Future	Buy	55	0.00
2037 On 02/08/2018	Bond Future	Sell	55	0.00
2037 On 02/08/2018	Bond Future	Sell	86	0.00
2037 On 02/08/2018	Bond Future	Buy	86	0.00

**R2040 Bond Future**

2040 On 02/08/2018	Bond Future	Sell	2,370	0.00
2040 On 02/08/2018	Bond Future	Buy	2,370	0.00

**R2044 Bond Future**

2044 On 02/08/2018	Bond Future	Sell	2	0.00
2044 On 02/08/2018	Bond Future	Buy	2	0.00
2044 On 02/08/2018	Bond Future	Sell	2	0.00
2044 On 02/08/2018	Bond Future	Buy	2	0.00
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	4	0.00
2044 On 02/08/2018	Bond Future	Buy	4	0.00
2044 On 02/08/2018	Bond Future	Sell	21	0.00
2044 On 02/08/2018	Bond Future	Buy	21	0.00
2044 On 02/08/2018	Bond Future	Buy	21	0.00
2044 On 02/08/2018	Bond Future	Sell	21	0.00
2044 On 02/08/2018	Bond Future	Buy	23	0.00
2044 On 02/08/2018	Bond Future	Sell	23	0.00
2044 On 02/08/2018	Bond Future	Buy	40	0.00
2044 On 02/08/2018	Bond Future	Sell	40	0.00
2044 On 02/08/2018	Bond Future	Buy	47	0.00
2044 On 02/08/2018	Bond Future	Sell	47	0.00
2044 On 02/08/2018	Bond Future	Buy	47	0.00
2044 On 02/08/2018	Bond Future	Sell	47	0.00
2044 On 02/08/2018	Bond Future	Sell	63	0.00
2044 On 02/08/2018	Bond Future	Buy	63	0.00

**R2048 Bond Future**

R248 On 02/08/2018	Bond Future	Buy	17	0.00
R248 On 02/08/2018	Bond Future	Sell	17	0.00
R248 On 02/08/2018	Bond Future	Sell	17	0.00
R248 On 02/08/2018	Bond Future	Buy	17	0.00

**R207 Bond Future**

R207 On 02/08/2018	Bond Future	Sell	2	0.00
R207 On 02/08/2018	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 02/08/2018	Bond Future		Buy	2	0.00
R207 On 02/08/2018	Bond Future		Sell	2	0.00
<b>R208 Bond Futures</b>					
R208 On 02/08/2018	Bond Future		Buy	26	0.00
R208 On 02/08/2018	Bond Future		Sell	26	0.00
R208 On 02/08/2018	Bond Future		Buy	26	0.00
R208 On 02/08/2018	Bond Future		Sell	26	0.00
<b>R209 Bond Future</b>					
R209 On 02/08/2018	Bond Future		Buy	7	0.00
R209 On 02/08/2018	Bond Future		Sell	7	0.00
R209 On 02/08/2018	Bond Future		Buy	14	0.00
R209 On 02/08/2018	Bond Future		Sell	14	0.00
R209 On 02/08/2018	Bond Future		Buy	20	0.00
R209 On 02/08/2018	Bond Future		Sell	20	0.00
R209 On 02/08/2018	Bond Future		Buy	85	0.00
R209 On 02/08/2018	Bond Future		Sell	85	0.00
R209 On 02/08/2018	Bond Future		Buy	105	0.00
R209 On 02/08/2018	Bond Future		Sell	105	0.00
R209 On 02/08/2018	Bond Future		Buy	113	0.00
R209 On 02/08/2018	Bond Future		Sell	113	0.00
R209 On 02/08/2018	Bond Future		Buy	120	0.00
R209 On 02/08/2018	Bond Future		Sell	120	0.00
R209 On 02/08/2018	Bond Future		Buy	186	0.00
R209 On 02/08/2018	Bond Future		Sell	186	0.00
R209 On 02/08/2018	Bond Future		Buy	200	0.00
R209 On 02/08/2018	Bond Future		Sell	200	0.00
<b>R213 Bond Future</b>					
R213 On 02/08/2018	Bond Future		Sell	24	0.00
R213 On 02/08/2018	Bond Future		Buy	24	0.00
R213 On 02/08/2018	Bond Future		Buy	24	0.00
R213 On 02/08/2018	Bond Future		Sell	24	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>6,824</b>	<b>0.00</b>