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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/06/2018

TO DATE : 28/06/2018

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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	34	0.00
R186 On 02/08/2018	Bond Future		Buy	34	0.00
R186 On 02/08/2018	Bond Future		Sell	34	0.00
R186 On 02/08/2018	Bond Future		Buy	34	0.00
R186 On 02/08/2018	Bond Future		Sell	38	0.00
R186 On 02/08/2018	Bond Future		Buy	38	0.00
R186 On 02/08/2018	Bond Future		Sell	38	0.00
R186 On 02/08/2018	Bond Future		Buy	38	0.00
R186 On 02/08/2018	Bond Future		Buy	280	0.00
R186 On 02/08/2018	Bond Future		Sell	280	0.00
R186 On 02/08/2018	Bond Future		Buy	1,470	0.00
R186 On 02/08/2018	Bond Future		Sell	1,470	0.00
R186 On 02/08/2018	Bond Future		Sell	1,750	0.00
R186 On 02/08/2018	Bond Future		Buy	1,750	0.00

R186 On 02/08/2018	Bond Future	Buy	1,750	0.00
R186 On 02/08/2018	Bond Future	Sell	1,750	0.00
<b>R2030 Bond Future</b>				
2030 On 02/08/2018	Bond Future	Sell	141	0.00
2030 On 02/08/2018	Bond Future	Buy	141	0.00
2030 On 02/08/2018	Bond Future	Sell	262	0.00
2030 On 02/08/2018	Bond Future	Buy	262	0.00
2030 On 02/08/2018	Bond Future	Buy	403	0.00
2030 On 02/08/2018	Bond Future	Sell	403	0.00
<b>R2040 Bond Future</b>				
2040 On 02/08/2018	Bond Future	Buy	370	0.00
2040 On 02/08/2018	Bond Future	Sell	370	0.00
2040 On 02/08/2018	Bond Future	Buy	2,000	0.00
2040 On 02/08/2018	Bond Future	Sell	2,000	0.00
2040 On 02/08/2018	Bond Future	Buy	2,370	0.00
2040 On 02/08/2018	Bond Future	Sell	2,370	0.00
2040 On 02/08/2018	Bond Future	Sell	2,370	0.00
2040 On 02/08/2018	Bond Future	Buy	2,370	0.00
<b>R2044 Bond Future</b>				
2044 On 02/08/2018	Bond Future	Buy	19	0.00
2044 On 02/08/2018	Bond Future	Sell	19	0.00
2044 On 02/08/2018	Bond Future	Sell	19	0.00
2044 On 02/08/2018	Bond Future	Buy	19	0.00
<b>R2048 Bond Future</b>				
R248 On 02/08/2018	Bond Future	Buy	1	0.00
R248 On 02/08/2018	Bond Future	Sell	1	0.00
<b>R207 Bond Future</b>				
R207 On 02/08/2018	Bond Future	Sell	3	0.00
R207 On 02/08/2018	Bond Future	Buy	3	0.00
R207 On 02/08/2018	Bond Future	Buy	3	0.00
R207 On 02/08/2018	Bond Future	Sell	3	0.00
<b>R209 Bond Future</b>				
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	28	0.00
R209 On 02/08/2018	Bond Future	Sell	28	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

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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R209 On 02/08/2018	Bond Future		Sell	200	0.00
R209 On 02/08/2018	Bond Future		Buy	330	0.00
R209 On 02/08/2018	Bond Future		Sell	330	0.00
R209 On 02/08/2018	Bond Future		Buy	358	0.00
R209 On 02/08/2018	Bond Future		Sell	358	0.00

**Grand Total for Daily Detailed Turnover:****14,471****0.00**