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**INTEREST RATE AND CURRENCY DERIVATIVES**

# DERIVATIVES DAILY DETAILED TURNOVER REPORT

**FROM DATE : 30/08/2018** **TO DATE : 30/08/2018**

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| **R186 Bond Future** | | | | | |
| R186 On 01/11/2018 Bond Future | | | Buy | 35 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Sell | 35 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Buy | 54 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Sell | 54 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Buy | 68 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Sell | 68 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Buy | 84 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Sell | 84 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Buy | 449 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Sell | 449 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Buy | 908 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Sell | 908 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Sell | 1,598 | 0.00 |
| R186 On 01/11/2018 Bond Future | | | Buy | 1,598 | 0.00 |

**R2030 Bond Future**

| | | | |
|---|---|---|---|
| 2030 On 01/11/2018 Bond Future | Buy | 4 | 0.00 |
| 2030 On 01/11/2018 Bond Future | Sell | 4 | 0.00 |
| 2030 On 01/11/2018 Bond Future | Sell | 4 | 0.00 |
| 2030 On 01/11/2018 Bond Future | Buy | 4 | 0.00 |

**R2035 Bond Future**

| | | | |
|---|---|---|---|
| R035 On 01/11/2018 Bond Future | Sell | 340 | 0.00 |
| R035 On 01/11/2018 Bond Future | Buy | 340 | 0.00 |
| R035 On 01/11/2018 Bond Future | Buy | 340 | 0.00 |
| R035 On 01/11/2018 Bond Future | Sell | 340 | 0.00 |

**R209 Bond Future**

| | | | |
|---|---|---|---|
| R209 On 01/11/2018 Bond Future | Buy | 300 | 0.00 |
| R209 On 01/11/2018 Bond Future | Sell | 300 | 0.00 |

**R213 Bond Future**

| | | | |
|---|---|---|---|
| R213 On 01/11/2018 Bond Future | Sell | 319 | 0.00 |
| R213 On 01/11/2018 Bond Future | Buy | 319 | 0.00 |
| R213 On 01/11/2018 Bond Future | Buy | 319 | 0.00 |
| R213 On 01/11/2018 Bond Future | Sell | 319 | 0.00 |

**R214 Bond Future**

| | | | |
|---|---|---|---|
| R214 On 01/11/2018 Bond Future | Sell | 295 | 0.00 |
| R214 On 01/11/2018 Bond Future | Buy | 295 | 0.00 |
| R214 On 01/11/2018 Bond Future | Buy | 295 | 0.00 |
| R214 On 01/11/2018 Bond Future | Sell | 295 | 0.00 |

| | | |
|---|---|---|
| **Grand Total for Daily Detailed Turnover:** | **5,412** | **0.00** |