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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/08/2018 **TO DATE : 17/08/2018**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
R186 On 07/02/2019	Bond Future	8.30	Call	Buy	210	0.00
R186 On 07/02/2019	Bond Future	8.30	Call	Sell	210	0.00
R186 On 07/02/2019	Bond Future	8.30	Call	Buy	210	0.00
R186 On 07/02/2019	Bond Future	8.30	Call	Sell	210	0.00
R186 On 01/11/2018	Bond Future			Sell	230	0.00
R186 On 01/11/2018	Bond Future			Buy	230	0.00
R186 On 01/11/2018	Bond Future			Sell	1,110	0.00
R186 On 01/11/2018	Bond Future			Buy	1,110	0.00
R186 On 01/11/2018	Bond Future			Buy	1,340	0.00
R186 On 01/11/2018	Bond Future			Sell	1,340	0.00
R2030 Bond Future						
2030 On 01/11/2018	Bond Future			Sell	230	0.00
2030 On 01/11/2018	Bond Future			Buy	230	0.00

2030 On 01/11/2018	Bond Future	Sell	1,120	0.00
2030 On 01/11/2018	Bond Future	Buy	1,120	0.00
2030 On 01/11/2018	Bond Future	Buy	1,350	0.00
2030 On 01/11/2018	Bond Future	Sell	1,350	0.00

R2032 Bond Future

2032 On 01/11/2018	Bond Future	Sell	180	0.00
2032 On 01/11/2018	Bond Future	Buy	180	0.00
2032 On 01/11/2018	Bond Future	Sell	870	0.00
2032 On 01/11/2018	Bond Future	Buy	870	0.00
2032 On 01/11/2018	Bond Future	Buy	1,050	0.00
2032 On 01/11/2018	Bond Future	Sell	1,050	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future	Sell	130	0.00
R035 On 01/11/2018	Bond Future	Buy	130	0.00
R035 On 01/11/2018	Bond Future	Sell	620	0.00
R035 On 01/11/2018	Bond Future	Buy	620	0.00
R035 On 01/11/2018	Bond Future	Sell	750	0.00
R035 On 01/11/2018	Bond Future	Buy	750	0.00

R2040 Bond Future

2040 On 01/11/2018	Bond Future	Sell	90	0.00
2040 On 01/11/2018	Bond Future	Buy	90	0.00
2040 On 01/11/2018	Bond Future	Buy	96	0.00
2040 On 01/11/2018	Bond Future	Sell	96	0.00
2040 On 01/11/2018	Bond Future	Sell	430	0.00
2040 On 01/11/2018	Bond Future	Buy	430	0.00
2040 On 01/11/2018	Bond Future	Buy	520	0.00
2040 On 01/11/2018	Bond Future	Sell	520	0.00
2040 On 01/11/2018	Bond Future	Sell	630	0.00
2040 On 01/11/2018	Bond Future	Buy	630	0.00

R214 Bond Future

R214 On 01/11/2018	Bond Future	Sell	3,040	0.00
R214 On 01/11/2018	Bond Future	Buy	3,040	0.00

Grand Total for Daily Detailed Turnover:	**14,206**	**0.00**