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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/08/2018

TO DATE : 24/08/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 01/11/2018	Index Future		Sell	3	0.00
IGOV On 01/11/2018	Index Future		Buy	3	0.00

#### R186 Bond Future

R186 On 01/11/2018	Bond Future		Sell	35	0.00
R186 On 01/11/2018	Bond Future		Buy	35	0.00
R186 On 01/11/2018	Bond Future		Sell	54	0.00
R186 On 01/11/2018	Bond Future		Buy	54	0.00
R186 On 01/11/2018	Bond Future		Sell	68	0.00
R186 On 01/11/2018	Bond Future		Buy	68	0.00
R186 On 01/11/2018	Bond Future		Sell	84	0.00
R186 On 01/11/2018	Bond Future		Buy	84	0.00
R186 On 01/11/2018	Bond Future		Sell	509	0.00
R186 On 01/11/2018	Bond Future		Buy	509	0.00

R186 On 01/11/2018	Bond Future	Sell	928	0.00
R186 On 01/11/2018	Bond Future	Buy	928	0.00
R186 On 01/11/2018	Bond Future	Sell	1,678	0.00
R186 On 01/11/2018	Bond Future	Buy	1,678	0.00

**R2030 Bond Future**

2030 On 01/11/2018	Bond Future	Sell	166	0.00
2030 On 01/11/2018	Bond Future	Buy	166	0.00
2030 On 01/11/2018	Bond Future	Sell	331	0.00
2030 On 01/11/2018	Bond Future	Buy	331	0.00
2030 On 01/11/2018	Bond Future	Sell	497	0.00
2030 On 01/11/2018	Bond Future	Buy	497	0.00

**R2032 Bond Future**

2032 On 01/11/2018	Bond Future	Sell	455	0.00
2032 On 01/11/2018	Bond Future	Buy	455	0.00
2032 On 01/11/2018	Bond Future	Sell	845	0.00
2032 On 01/11/2018	Bond Future	Buy	845	0.00
2032 On 01/11/2018	Bond Future	Buy	1,300	0.00
2032 On 01/11/2018	Bond Future	Sell	1,300	0.00

**R2035 Bond Future**

R035 On 01/11/2018	Bond Future	Sell	8	0.00
R035 On 01/11/2018	Bond Future	Buy	8	0.00
R035 On 01/11/2018	Bond Future	Sell	17	0.00
R035 On 01/11/2018	Bond Future	Buy	17	0.00
R035 On 01/11/2018	Bond Future	Sell	84	0.00
R035 On 01/11/2018	Bond Future	Buy	84	0.00
R035 On 01/11/2018	Bond Future	Sell	180	0.00
R035 On 01/11/2018	Bond Future	Buy	180	0.00
R035 On 01/11/2018	Bond Future	Buy	289	0.00
R035 On 01/11/2018	Bond Future	Sell	289	0.00

**R209 Bond Future**

R209 On 01/11/2018	Bond Future	Sell	5	0.00
R209 On 01/11/2018	Bond Future	Buy	5	0.00
R209 On 01/11/2018	Bond Future	Buy	5	0.00
R209 On 01/11/2018	Bond Future	Sell	5	0.00
R209 On 01/11/2018	Bond Future	Buy	5	0.00
R209 On 01/11/2018	Bond Future	Sell	5	0.00
R209 On 01/11/2018	Bond Future	Sell	973	0.00
R209 On 01/11/2018	Bond Future	Buy	973	0.00

**Grand Total for Daily Detailed Turnover:**

**8,519 0.00**