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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 10/09/2018** **TO DATE : 10/09/2018**

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| **R2035 Bond Future** | | | | | |
| R035 On 01/11/2018 Bond Future | | | Buy | 43 | 0.00 |
| R035 On 01/11/2018 Bond Future | | | Sell | 43 | 0.00 |
| R035 On 01/11/2018 Bond Future | | | Buy | 70 | 0.00 |
| R035 On 01/11/2018 Bond Future | | | Sell | 70 | 0.00 |
| R035 On 01/11/2018 Bond Future | | | Sell | 113 | 0.00 |
| R035 On 01/11/2018 Bond Future | | | Buy | 113 | 0.00 |
| **R2037 Bond Future** | | | | | |
| 2037 On 07/02/2019 Bond Future | | | Sell | 140 | 0.00 |
| 2037 On 07/02/2019 Bond Future | | | Buy | 140 | 0.00 |
| 2037 On 07/02/2019 Bond Future | | | Sell | 260 | 0.00 |
| 2037 On 07/02/2019 Bond Future | | | Buy | 260 | 0.00 |
| 2037 On 07/02/2019 Bond Future | | | Buy | 400 | 0.00 |
| 2037 On 07/02/2019 Bond Future | | | Sell | 400 | 0.00 |

| | | |
|---|---|---|
| **Grand Total for Daily Detailed Turnover:** | **1,026** | **0.00** |