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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 27/11/2018** **TO DATE : 27/11/2018**

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| **R186 Bond Future** | | | | | |
| R186 On 07/02/2019 Bond Future | | | Buy | 160 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Sell | 160 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Sell | 290 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Buy | 290 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Buy | 450 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Sell | 450 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Buy | 500 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Sell | 500 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Sell | 500 | 0.00 |
| R186 On 07/02/2019 Bond Future | | | Buy | 500 | 0.00 |
| **R2030 Bond Future** | | | | | |
| 2030 On 07/02/2019 Bond Future | | | Sell | 18 | 0.00 |
| 2030 On 07/02/2019 Bond Future | | | Buy | 18 | 0.00 |

| | | | |
|---|---|---|---|
| 2030 On 07/02/2019 Bond Future | Sell | 31 | 0.00 |
| 2030 On 07/02/2019 Bond Future | Buy | 31 | 0.00 |
| 2030 On 07/02/2019 Bond Future | Sell | 49 | 0.00 |
| 2030 On 07/02/2019 Bond Future | Buy | 49 | 0.00 |
| **R207 Bond Future** | | | |
| R207 On 07/02/2019 Bond Future | Sell | 5 | 0.00 |
| R207 On 07/02/2019 Bond Future | Buy | 5 | 0.00 |
| R207 On 07/02/2019 Bond Future | Buy | 5 | 0.00 |
| R207 On 07/02/2019 Bond Future | Sell | 5 | 0.00 |
| R207 On 07/02/2019 Bond Future | Sell | 5 | 0.00 |
| R207 On 07/02/2019 Bond Future | Buy | 5 | 0.00 |
| R207 On 07/02/2019 Bond Future | Sell | 16 | 0.00 |
| R207 On 07/02/2019 Bond Future | Buy | 16 | 0.00 |
| R207 On 07/02/2019 Bond Future | Buy | 16 | 0.00 |
| R207 On 07/02/2019 Bond Future | Sell | 16 | 0.00 |
| R207 On 07/02/2019 Bond Future | Sell | 16 | 0.00 |
| R207 On 07/02/2019 Bond Future | Buy | 16 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | **2,061** | **0.00** |