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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/08/2019

TO DATE : 22/08/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 07/11/2019	Bond Future		Buy	24	0.00
2025 On 07/11/2019	Bond Future		Sell	24	0.00

#### R186 Bond Future

R186 On 07/11/2019	Bond Future		Sell	50	0.00
R186 On 07/11/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	50	0.00
R186 On 07/11/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	50	0.00
R186 On 07/11/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	50	0.00
R186 On 07/11/2019	Bond Future		Buy	100	0.00
R186 On 07/11/2019	Bond Future		Sell	100	0.00

**R2030 Bond Future**

2030 On 07/11/2019	Bond Future	Sell	21	0.00
2030 On 07/11/2019	Bond Future	Buy	21	0.00
2030 On 07/11/2019	Bond Future	Buy	21	0.00
2030 On 07/11/2019	Bond Future	Sell	21	0.00

**R2035 Bond Future**

R035 On 07/11/2019	Bond Future	Buy	23	0.00
R035 On 07/11/2019	Bond Future	Sell	23	0.00
R035 On 07/11/2019	Bond Future	Sell	23	0.00
R035 On 07/11/2019	Bond Future	Buy	23	0.00
R035 On 07/11/2019	Bond Future	Sell	57	0.00
R035 On 07/11/2019	Bond Future	Buy	57	0.00
R035 On 07/11/2019	Bond Future	Buy	57	0.00
R035 On 07/11/2019	Bond Future	Sell	57	0.00

**R2037 Bond Future**

2037 On 07/11/2019	Bond Future	Buy	50	0.00
2037 On 07/11/2019	Bond Future	Sell	50	0.00

**R2040 Bond Future**

2040 On 07/11/2019	Bond Future	Sell	19	0.00
2040 On 07/11/2019	Bond Future	Buy	19	0.00
2040 On 07/11/2019	Bond Future	Buy	19	0.00
2040 On 07/11/2019	Bond Future	Sell	19	0.00

**Grand Total for Daily Detailed Turnover:****614 0.00**