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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/12/2017

TO DATE : 14/12/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 01/02/2018	Bond Future		Buy	15	0.00
R186 On 01/02/2018	Bond Future		Sell	15	0.00
R186 On 01/02/2018	Bond Future		Buy	31	0.00
R186 On 01/02/2018	Bond Future		Sell	31	0.00
R186 On 01/02/2018	Bond Future		Buy	41	0.00
R186 On 01/02/2018	Bond Future		Sell	41	0.00
R186 On 01/02/2018	Bond Future		Buy	68	0.00
R186 On 01/02/2018	Bond Future		Sell	68	0.00
R186 On 01/02/2018	Bond Future		Buy	158	0.00
R186 On 01/02/2018	Bond Future		Sell	158	0.00
R186 On 01/02/2018	Bond Future		Buy	164	0.00
R186 On 01/02/2018	Bond Future		Sell	164	0.00
R186 On 01/02/2018	Bond Future		Buy	252	0.00
R186 On 01/02/2018	Bond Future		Sell	252	0.00

R186 On 01/02/2018	Bond Future	Sell	289	0.00
R186 On 01/02/2018	Bond Future	Buy	289	0.00
R186 On 01/02/2018	Bond Future	Buy	305	0.00
R186 On 01/02/2018	Bond Future	Sell	305	0.00
R186 On 01/02/2018	Bond Future	Buy	725	0.00
R186 On 01/02/2018	Bond Future	Sell	725	0.00
R186 On 01/02/2018	Bond Future	Buy	1,185	0.00
R186 On 01/02/2018	Bond Future	Sell	1,185	0.00
R186 On 01/02/2018	Bond Future	Buy	2,637	0.00
R186 On 01/02/2018	Bond Future	Sell	2,637	0.00
R186 On 01/02/2018	Bond Future	Sell	3,500	0.00
R186 On 01/02/2018	Bond Future	Buy	3,500	0.00
R186 On 01/02/2018	Bond Future	Buy	3,500	0.00
R186 On 01/02/2018	Bond Future	Sell	3,500	0.00

**R2030 Bond Future**

2030 On 01/02/2018	Bond Future	Buy	66	0.00
2030 On 01/02/2018	Bond Future	Sell	66	0.00

**R2048 Bond Future**

R248 On 01/02/2018	Bond Future	Buy	1,700	0.00
R248 On 01/02/2018	Bond Future	Sell	1,700	0.00
R248 On 01/02/2018	Bond Future	Buy	1,700	0.00
R248 On 01/02/2018	Bond Future	Sell	1,700	0.00
R248 On 01/02/2018	Bond Future	Buy	1,700	0.00
R248 On 01/02/2018	Bond Future	Sell	1,700	0.00
R248 On 01/02/2018	Bond Future	Sell	3,400	0.00
R248 On 01/02/2018	Bond Future	Buy	3,400	0.00
R248 On 01/02/2018	Bond Future	Sell	3,400	0.00
R248 On 01/02/2018	Bond Future	Buy	3,400	0.00

**R209 Bond Future**

R209 On 01/02/2018	Bond Future	Sell	49	0.00
R209 On 01/02/2018	Bond Future	Buy	49	0.00
R209 On 01/02/2018	Bond Future	Sell	425	0.00
R209 On 01/02/2018	Bond Future	Buy	425	0.00
R209 On 01/02/2018	Bond Future	Buy	474	0.00
R209 On 01/02/2018	Bond Future	Sell	474	0.00
R209 On 01/02/2018	Bond Future	Sell	668	0.00
R209 On 01/02/2018	Bond Future	Buy	668	0.00
R209 On 01/02/2018	Bond Future	Sell	668	0.00
R209 On 01/02/2018	Bond Future	Buy	668	0.00
R209 On 01/02/2018	Bond Future	Sell	668	0.00
R209 On 01/02/2018	Bond Future	Buy	668	0.00

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****27,788****0.00**