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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/12/2017

TO DATE : 21/12/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	2	0.00
ALBI On 01/02/2018	Index Future		Buy	2	0.00
ALBI On 01/02/2018	Index Future		Buy	2	0.00
ALBI On 01/02/2018	Index Future		Sell	2	0.00

#### R186 Bond Future

R186 On 01/02/2018	Bond Future		Buy	3	0.00
R186 On 01/02/2018	Bond Future		Sell	3	0.00
R186 On 01/02/2018	Bond Future		Buy	4	0.00
R186 On 01/02/2018	Bond Future		Sell	4	0.00

R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	11	0.00
R186 On 01/02/2018	Bond Future	Sell	11	0.00
R186 On 01/02/2018	Bond Future	Buy	21	0.00
R186 On 01/02/2018	Bond Future	Sell	21	0.00
R186 On 01/02/2018	Bond Future	Buy	26	0.00
R186 On 01/02/2018	Bond Future	Sell	26	0.00
R186 On 01/02/2018	Bond Future	Buy	27	0.00
R186 On 01/02/2018	Bond Future	Sell	27	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	35	0.00
R186 On 01/02/2018	Bond Future	Sell	35	0.00
R186 On 01/02/2018	Bond Future	Buy	36	0.00
R186 On 01/02/2018	Bond Future	Sell	36	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	42	0.00
R186 On 01/02/2018	Bond Future	Sell	42	0.00
R186 On 01/02/2018	Bond Future	Sell	46	0.00
R186 On 01/02/2018	Bond Future	Buy	46	0.00
R186 On 01/02/2018	Bond Future	Buy	53	0.00
R186 On 01/02/2018	Bond Future	Sell	53	0.00
R186 On 01/02/2018	Bond Future	Buy	55	0.00
R186 On 01/02/2018	Bond Future	Sell	55	0.00
R186 On 01/02/2018	Bond Future	Buy	71	0.00
R186 On 01/02/2018	Bond Future	Sell	71	0.00
R186 On 01/02/2018	Bond Future	Buy	135	0.00
R186 On 01/02/2018	Bond Future	Sell	135	0.00
R186 On 01/02/2018	Bond Future	Buy	143	0.00
R186 On 01/02/2018	Bond Future	Sell	143	0.00
R186 On 01/02/2018	Bond Future	Buy	205	0.00
R186 On 01/02/2018	Bond Future	Sell	205	0.00
R186 On 01/02/2018	Bond Future	Buy	288	0.00
R186 On 01/02/2018	Bond Future	Sell	288	0.00
R186 On 01/02/2018	Bond Future	Buy	382	0.00
R186 On 01/02/2018	Bond Future	Sell	382	0.00
R186 On 01/02/2018	Bond Future	Sell	585	0.00
R186 On 01/02/2018	Bond Future	Buy	585	0.00
R186 On 01/02/2018	Bond Future	Buy	630	0.00
R186 On 01/02/2018	Bond Future	Sell	630	0.00
R186 On 01/02/2018	Bond Future	Buy	2,118	0.00
R186 On 01/02/2018	Bond Future	Sell	2,118	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018			Buy	4,404	0.00
R186 On 01/02/2018			Sell	4,404	0.00
R186 On 01/02/2018			Buy	4,804	0.00
R186 On 01/02/2018			Sell	4,804	0.00
R186 On 01/02/2018			Buy	11,674	0.00
R186 On 01/02/2018			Sell	11,674	0.00
<b>R2037 Bond Future</b>					
2037 On 01/02/2018			Buy	800	0.00
2037 On 01/02/2018			Sell	800	0.00
2037 On 01/02/2018			Buy	800	0.00
2037 On 01/02/2018			Sell	800	0.00
2037 On 01/02/2018			Buy	1,200	0.00
2037 On 01/02/2018			Sell	1,200	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,686</b>	<b>0.00</b>