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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/09/2018

TO DATE : 20/09/2018

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

ALBI On 01/11/2018	Index Future		Buy	1	0.00
ALBI On 01/11/2018	Index Future		Sell	1	0.00
ALBI On 01/11/2018	Index Future		Buy	1	0.00
ALBI On 01/11/2018	Index Future		Sell	1	0.00

#### R186 Bond Future

R186 On 01/11/2018	Bond Future		Buy	1	0.00
R186 On 01/11/2018	Bond Future		Sell	1	0.00
R186 On 01/11/2018	Bond Future		Buy	1	0.00
R186 On 01/11/2018	Bond Future		Sell	1	0.00
R186 On 01/11/2018	Bond Future		Sell	51	0.00
R186 On 01/11/2018	Bond Future		Buy	51	0.00
R186 On 01/11/2018	Bond Future		Buy	51	0.00
R186 On 01/11/2018	Bond Future		Sell	51	0.00

**R2023 Bond Future**

R023 On 01/11/2018	Bond Future	Buy	14	0.00
R023 On 01/11/2018	Bond Future	Sell	14	0.00

**R2032 Bond Future**

2032 On 01/11/2018	Bond Future	Sell	22	0.00
2032 On 01/11/2018	Bond Future	Buy	22	0.00

**R2035 Bond Future**

R035 On 01/11/2018	Bond Future	Sell	21	0.00
R035 On 01/11/2018	Bond Future	Buy	21	0.00

**R2044 Bond Future**

2044 On 01/11/2018	Bond Future	Sell	17	0.00
2044 On 01/11/2018	Bond Future	Buy	17	0.00
2044 On 01/11/2018	Bond Future	Buy	22	0.00
2044 On 01/11/2018	Bond Future	Sell	22	0.00
2044 On 01/11/2018	Bond Future	Sell	66	0.00
2044 On 01/11/2018	Bond Future	Buy	66	0.00

**R207 Bond Future**

R207 On 01/11/2018	Bond Future	Buy	36	0.00
R207 On 01/11/2018	Bond Future	Sell	36	0.00
R207 On 01/11/2018	Bond Future	Buy	39	0.00
R207 On 01/11/2018	Bond Future	Sell	39	0.00

**R208 Bond Futures**

R208 On 01/11/2018	Bond Future	Buy	20	0.00
R208 On 01/11/2018	Bond Future	Sell	20	0.00

**R209 Bond Future**

R209 On 01/11/2018	Bond Future	Buy	33	0.00
R209 On 01/11/2018	Bond Future	Sell	33	0.00
R209 On 01/11/2018	Bond Future	Buy	38	0.00
R209 On 01/11/2018	Bond Future	Sell	38	0.00
R209 On 01/11/2018	Bond Future	Buy	63	0.00
R209 On 01/11/2018	Bond Future	Sell	63	0.00
R209 On 01/11/2018	Bond Future	Buy	648	0.00
R209 On 01/11/2018	Bond Future	Sell	648	0.00
R209 On 01/11/2018	Bond Future	Buy	782	0.00
R209 On 01/11/2018	Bond Future	Sell	782	0.00

**Grand Total for Daily Detailed Turnover:****1,927 0.00**