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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/12/2017

TO DATE : 12/12/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2038 Bond Future</b>					
2038 On 01/02/2018			Sell	649	0.00
2038 On 01/02/2018			Buy	649	0.00
2038 On 01/02/2018			Sell	649	0.00
2038 On 01/02/2018			Buy	649	0.00
<b>I2050 Bond Future</b>					
2050 On 01/02/2018			Buy	510	0.00
2050 On 01/02/2018			Sell	510	0.00
<b>R186 Bond Future</b>					
R186 On 01/02/2018			Buy	18	0.00
R186 On 01/02/2018			Sell	18	0.00
R186 On 01/02/2018			Buy	27	0.00
R186 On 01/02/2018			Sell	27	0.00

R186 On 01/02/2018	Bond Future	Buy	85	0.00
R186 On 01/02/2018	Bond Future	Sell	85	0.00
R186 On 01/02/2018	Bond Future	Sell	128	0.00
R186 On 01/02/2018	Bond Future	Buy	128	0.00
R186 On 01/02/2018	Bond Future	Sell	226	0.00
R186 On 01/02/2018	Bond Future	Buy	226	0.00
R186 On 01/02/2018	Bond Future	Buy	370	0.00
R186 On 01/02/2018	Bond Future	Sell	370	0.00
R186 On 01/02/2018	Bond Future	Sell	374	0.00
R186 On 01/02/2018	Bond Future	Buy	374	0.00
R186 On 01/02/2018	Bond Future	Sell	500	0.00
R186 On 01/02/2018	Bond Future	Buy	500	0.00
R186 On 01/02/2018	Bond Future	Sell	500	0.00
R186 On 01/02/2018	Bond Future	Buy	500	0.00
R186 On 01/02/2018	Bond Future	Buy	534	0.00
R186 On 01/02/2018	Bond Future	Sell	534	0.00
R186 On 01/02/2018	Bond Future	Sell	534	0.00
R186 On 01/02/2018	Bond Future	Buy	534	0.00
R186 On 01/02/2018	Bond Future	Sell	633	0.00
R186 On 01/02/2018	Bond Future	Buy	633	0.00
R186 On 01/02/2018	Bond Future	Sell	1,361	0.00
R186 On 01/02/2018	Bond Future	Buy	1,361	0.00

**R2023 Bond Future**

R023 On 01/02/2018	Bond Future	Sell	49	0.00
R023 On 01/02/2018	Bond Future	Buy	49	0.00
R023 On 01/02/2018	Bond Future	Sell	92	0.00
R023 On 01/02/2018	Bond Future	Buy	92	0.00
R023 On 01/02/2018	Bond Future	Sell	164	0.00
R023 On 01/02/2018	Bond Future	Buy	164	0.00
R023 On 01/02/2018	Bond Future	Buy	305	0.00
R023 On 01/02/2018	Bond Future	Sell	305	0.00
R023 On 01/02/2018	Bond Future	Buy	950	0.00
R023 On 01/02/2018	Bond Future	Sell	950	0.00
R023 On 01/02/2018	Bond Future	Sell	950	0.00
R023 On 01/02/2018	Bond Future	Buy	950	0.00

**R2030 Bond Future**

2030 On 01/02/2018	Bond Future	Sell	33	0.00
2030 On 01/02/2018	Bond Future	Buy	33	0.00

**R2032 Bond Future**

2032 On 01/02/2018	Bond Future	Sell	334	0.00
2032 On 01/02/2018	Bond Future	Buy	334	0.00
2032 On 01/02/2018	Bond Future	Sell	334	0.00
2032 On 01/02/2018	Bond Future	Buy	334	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2044 Bond Future</b>					
2044 On 01/02/2018			Buy	7	0.00
2044 On 01/02/2018			Sell	7	0.00
2044 On 01/02/2018			Buy	7	0.00
2044 On 01/02/2018			Sell	7	0.00
2044 On 01/02/2018			Sell	15	0.00
2044 On 01/02/2018			Buy	15	0.00
2044 On 01/02/2018			Sell	15	0.00
2044 On 01/02/2018			Buy	15	0.00
2044 On 01/02/2018			Buy	24	0.00
2044 On 01/02/2018			Sell	24	0.00
2044 On 01/02/2018			Sell	24	0.00
2044 On 01/02/2018			Buy	24	0.00
<b>R209 Bond Future</b>					
R209 On 01/02/2018			Buy	130	0.00
R209 On 01/02/2018			Sell	130	0.00
<b>R213 Bond Future</b>					
R213 On 01/02/2018			Buy	9	0.00
R213 On 01/02/2018			Sell	9	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>10,540</b>	<b>0.00</b>