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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/11/2017

TO DATE : 20/11/2017

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

R186 On 01/02/2018	Bond Future		Sell	22	0.00	
R186 On 01/02/2018	Bond Future		Buy	22	0.00	
R186 On 01/02/2018	Bond Future		Sell	26	0.00	
R186 On 01/02/2018	Bond Future		Buy	26	0.00	
R186 On 01/02/2018	Bond Future		Sell	34	0.00	
R186 On 01/02/2018	Bond Future		Buy	34	0.00	
R186 On 01/02/2018	Bond Future		Sell	43	0.00	
R186 On 01/02/2018	Bond Future		Buy	43	0.00	
R186 On 01/02/2018	Bond Future	9.65	Put	Sell	60	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Buy	60	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Sell	71	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Buy	71	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Sell	93	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Buy	93	0.00

R186 On 01/02/2018	Bond Future	9.65	Put	Sell	115	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Buy	115	0.00
R186 On 01/02/2018	Bond Future			Sell	188	0.00
R186 On 01/02/2018	Bond Future			Buy	188	0.00
R186 On 01/02/2018	Bond Future			Sell	195	0.00
R186 On 01/02/2018	Bond Future			Buy	195	0.00
R186 On 01/02/2018	Bond Future			Sell	348	0.00
R186 On 01/02/2018	Bond Future			Buy	348	0.00
R186 On 01/02/2018	Bond Future			Sell	409	0.00
R186 On 01/02/2018	Bond Future			Buy	409	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Sell	507	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Buy	507	0.00
R186 On 01/02/2018	Bond Future			Buy	603	0.00
R186 On 01/02/2018	Bond Future			Sell	603	0.00
R186 On 01/02/2018	Bond Future			Sell	603	0.00
R186 On 01/02/2018	Bond Future			Buy	603	0.00
R186 On 01/02/2018	Bond Future			Buy	722	0.00
R186 On 01/02/2018	Bond Future			Sell	722	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Sell	1,104	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Buy	1,104	0.00
R186 On 01/02/2018	Bond Future			Sell	1,762	0.00
R186 On 01/02/2018	Bond Future			Buy	1,762	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Sell	1,950	0.00
R186 On 01/02/2018	Bond Future	9.65	Put	Buy	1,950	0.00
R186 On 01/02/2018	Bond Future			Sell	2,110	0.00
R186 On 01/02/2018	Bond Future			Buy	2,110	0.00

R2023 Bond Future

R023 On 01/02/2018	Bond Future			Sell	273	0.00
R023 On 01/02/2018	Bond Future			Buy	273	0.00
R023 On 01/02/2018	Bond Future			Buy	273	0.00
R023 On 01/02/2018	Bond Future			Sell	273	0.00

R2030 Bond Future

2030 On 01/02/2018	Bond Future			Sell	165	0.00
2030 On 01/02/2018	Bond Future			Buy	165	0.00
2030 On 01/02/2018	Bond Future			Sell	785	0.00
2030 On 01/02/2018	Bond Future			Buy	785	0.00
2030 On 01/02/2018	Bond Future			Buy	950	0.00
2030 On 01/02/2018	Bond Future			Sell	950	0.00

R2040 Bond Future

2040 On 01/02/2018	Bond Future			Sell	164	0.00
2040 On 01/02/2018	Bond Future			Buy	164	0.00
2040 On 01/02/2018	Bond Future			Sell	785	0.00
2040 On 01/02/2018	Bond Future			Buy	785	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 01/02/2018	Bond Future		Buy	949	0.00
2040 On 01/02/2018	Bond Future		Sell	949	0.00
R2048 Bond Future					
R248 On 01/02/2018	Bond Future		Sell	173	0.00
R248 On 01/02/2018	Bond Future		Buy	173	0.00
R248 On 01/02/2018	Bond Future		Sell	456	0.00
R248 On 01/02/2018	Bond Future		Buy	456	0.00
R248 On 01/02/2018	Bond Future		Buy	456	0.00
R248 On 01/02/2018	Bond Future		Sell	456	0.00
R248 On 01/02/2018	Bond Future		Sell	818	0.00
R248 On 01/02/2018	Bond Future		Buy	818	0.00
R248 On 01/02/2018	Bond Future		Sell	991	0.00
R248 On 01/02/2018	Bond Future		Buy	991	0.00
R209 Bond Future					
R209 On 01/02/2018	Bond Future		Buy	11	0.00
R209 On 01/02/2018	Bond Future		Sell	11	0.00
R209 On 01/02/2018	Bond Future		Buy	19	0.00
R209 On 01/02/2018	Bond Future		Sell	19	0.00
R209 On 01/02/2018	Bond Future		Buy	26	0.00
R209 On 01/02/2018	Bond Future		Sell	26	0.00
R209 On 01/02/2018	Bond Future		Buy	57	0.00
R209 On 01/02/2018	Bond Future		Sell	57	0.00
R209 On 01/02/2018	Bond Future		Sell	68	0.00
R209 On 01/02/2018	Bond Future		Buy	68	0.00
R209 On 01/02/2018	Bond Future		Buy	131	0.00
R209 On 01/02/2018	Bond Future		Sell	131	0.00
R209 On 01/02/2018	Bond Future		Buy	150	0.00
R209 On 01/02/2018	Bond Future		Sell	150	0.00
R209 On 01/02/2018	Bond Future		Buy	379	0.00
R209 On 01/02/2018	Bond Future		Sell	379	0.00
R209 On 01/02/2018	Bond Future		Sell	405	0.00
R209 On 01/02/2018	Bond Future		Buy	405	0.00
Grand Total for Daily Detailed Turnover:				19,449	0.00