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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/11/2016

TO DATE : 23/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/02/2017	Bond Future		Buy	23	0.00
2025 On 02/02/2017	Bond Future		Sell	23	0.00
2025 On 02/02/2017	Bond Future		Sell	23	0.00
2025 On 02/02/2017	Bond Future		Buy	23	0.00
R186 Bond Future					
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R2037 Bond Future					
2037 On 02/02/2017	Bond Future		Sell	1	0.00
2037 On 02/02/2017	Bond Future		Buy	1	0.00

2037 On 02/02/2017	Bond Future	Buy	1	0.00
2037 On 02/02/2017	Bond Future	Sell	1	0.00
2037 On 02/02/2017	Bond Future	Sell	411	0.00
2037 On 02/02/2017	Bond Future	Buy	411	0.00

R204 Bond Future

R204 On 02/02/2017	Bond Future	Buy	25	0.00
R204 On 02/02/2017	Bond Future	Sell	25	0.00
R204 On 02/02/2017	Bond Future	Sell	25	0.00
R204 On 02/02/2017	Bond Future	Buy	25	0.00

R2044 Bond Future

2044 On 02/02/2017	Bond Future	Sell	8	0.00
2044 On 02/02/2017	Bond Future	Buy	8	0.00
2044 On 02/02/2017	Bond Future	Sell	8	0.00
2044 On 02/02/2017	Bond Future	Buy	8	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Buy	6	0.00
R248 On 02/02/2017	Bond Future	Sell	6	0.00
R248 On 02/02/2017	Bond Future	Sell	6	0.00
R248 On 02/02/2017	Bond Future	Buy	6	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future	Sell	32	0.00
R207 On 02/02/2017	Bond Future	Buy	32	0.00
R207 On 02/02/2017	Bond Future	Buy	32	0.00
R207 On 02/02/2017	Bond Future	Sell	32	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Sell	1	0.00
R209 On 02/02/2017	Bond Future	Buy	1	0.00
R209 On 02/02/2017	Bond Future	Sell	1	0.00
R209 On 02/02/2017	Bond Future	Buy	1	0.00
R209 On 02/02/2017	Bond Future	Buy	36	0.00
R209 On 02/02/2017	Bond Future	Sell	36	0.00

Grand Total for Daily Detailed Turnover:

739 0.00