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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/11/2017

TO DATE : 16/11/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 01/02/2018	Bond Future		Sell	16	0.00
2038 On 01/02/2018	Bond Future		Buy	16	0.00
2038 On 01/02/2018	Bond Future		Sell	45	0.00
2038 On 01/02/2018	Bond Future		Buy	45	0.00
2038 On 01/02/2018	Bond Future		Sell	93	0.00
2038 On 01/02/2018	Bond Future		Buy	93	0.00
2038 On 01/02/2018	Bond Future		Sell	154	0.00
2038 On 01/02/2018	Bond Future		Buy	154	0.00
R186 Bond Future					
R186 On 01/02/2018	Bond Future		Sell	1	0.00
R186 On 01/02/2018	Bond Future		Buy	1	0.00
R186 On 01/02/2018	Bond Future		Sell	8	0.00
R186 On 01/02/2018	Bond Future		Buy	8	0.00

R186 On 01/02/2018	Bond Future	Sell	8	0.00
R186 On 01/02/2018	Bond Future	Buy	8	0.00
R186 On 01/02/2018	Bond Future	Sell	12	0.00
R186 On 01/02/2018	Bond Future	Buy	12	0.00
R186 On 01/02/2018	Bond Future	Sell	14	0.00
R186 On 01/02/2018	Bond Future	Buy	14	0.00
R186 On 01/02/2018	Bond Future	Sell	17	0.00
R186 On 01/02/2018	Bond Future	Buy	17	0.00
R186 On 01/02/2018	Bond Future	Sell	40	0.00
R186 On 01/02/2018	Bond Future	Buy	40	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	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	91	0.00
R186 On 01/02/2018	Bond Future	Buy	91	0.00
R186 On 01/02/2018	Bond Future	Sell	150	0.00
R186 On 01/02/2018	Bond Future	Buy	150	0.00
R186 On 01/02/2018	Bond Future	Buy	150	0.00
R186 On 01/02/2018	Bond Future	Sell	150	0.00
R186 On 01/02/2018	Bond Future	Sell	170	0.00
R186 On 01/02/2018	Bond Future	Buy	170	0.00
R186 On 01/02/2018	Bond Future	Buy	272	0.00
R186 On 01/02/2018	Bond Future	Sell	272	0.00

R2023 Bond Future

R023 On 01/02/2018	Bond Future	Sell	100	0.00
R023 On 01/02/2018	Bond Future	Buy	100	0.00
R023 On 01/02/2018	Bond Future	Sell	100	0.00
R023 On 01/02/2018	Bond Future	Buy	100	0.00

R2032 Bond Future

2032 On 01/02/2018	Bond Future	Sell	34	0.00
2032 On 01/02/2018	Bond Future	Buy	34	0.00
2032 On 01/02/2018	Bond Future	Buy	34	0.00
2032 On 01/02/2018	Bond Future	Sell	34	0.00

R2035 Bond Future

R035 On 01/02/2018	Bond Future	Sell	401	0.00
R035 On 01/02/2018	Bond Future	Buy	401	0.00
R035 On 01/02/2018	Bond Future	Sell	401	0.00
R035 On 01/02/2018	Bond Future	Buy	401	0.00

R204 Bond Future

R204 On 01/02/2018	Bond Future	Buy	390	0.00
R204 On 01/02/2018	Bond Future	Sell	390	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 01/02/2018	Bond Future		Sell	30	0.00
2040 On 01/02/2018	Bond Future		Buy	30	0.00
R2044 Bond Future					
2044 On 01/02/2018	Bond Future		Buy	100	0.00
2044 On 01/02/2018	Bond Future		Sell	100	0.00
2044 On 01/02/2018	Bond Future		Sell	100	0.00
2044 On 01/02/2018	Bond Future		Buy	100	0.00
R2048 Bond Future					
R248 On 01/02/2018	Bond Future		Sell	170	0.00
R248 On 01/02/2018	Bond Future		Buy	170	0.00
R248 On 01/02/2018	Bond Future		Sell	316	0.00
R248 On 01/02/2018	Bond Future		Buy	316	0.00
R248 On 01/02/2018	Bond Future		Buy	486	0.00
R248 On 01/02/2018	Bond Future		Sell	486	0.00
R207 Bond Future					
R207 On 01/02/2018	Bond Future		Sell	53	0.00
R207 On 01/02/2018	Bond Future		Buy	53	0.00
R207 On 01/02/2018	Bond Future		Sell	200	0.00
R207 On 01/02/2018	Bond Future		Buy	200	0.00
R207 On 01/02/2018	Bond Future		Buy	253	0.00
R207 On 01/02/2018	Bond Future		Sell	253	0.00
R208 Bond Futures					
R208 On 01/02/2018	Bond Future		Sell	52	0.00
R208 On 01/02/2018	Bond Future		Buy	52	0.00
R208 On 01/02/2018	Bond Future		Sell	52	0.00
R208 On 01/02/2018	Bond Future		Buy	52	0.00
R208 On 01/02/2018	Bond Future		Buy	71	0.00
R208 On 01/02/2018	Bond Future		Sell	71	0.00
R208 On 01/02/2018	Bond Future		Buy	71	0.00
R208 On 01/02/2018	Bond Future		Sell	71	0.00
R214 Bond Future					
R214 On 01/02/2018	Bond Future		Buy	30	0.00
R214 On 01/02/2018	Bond Future		Sell	30	0.00
R214 On 01/02/2018	Bond Future		Sell	30	0.00

R214 On 01/02/2018 Bond Future

Buy

30

0.00

Grand Total for Daily Detailed Turnover:

4,808

0.00