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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/11/2017

TO DATE : 22/11/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 01/02/2018	Bond Future		Sell	34	0.00
2038 On 01/02/2018	Bond Future		Buy	34	0.00
2038 On 01/02/2018	Bond Future		Sell	34	0.00
2038 On 01/02/2018	Bond Future		Buy	34	0.00
New Inflation Linked Index					
IGOV On 01/02/2018	Index Future		Sell	2	0.00
IGOV On 01/02/2018	Index Future		Buy	2	0.00
IGOV On 01/02/2018	Index Future		Sell	2	0.00
IGOV On 01/02/2018	Index Future		Buy	2	0.00
R186 Bond Future					
R186 On 01/02/2018	Bond Future		Sell	10	0.00
R186 On 01/02/2018	Bond Future		Buy	10	0.00

R186 On 01/02/2018	Bond Future	Buy	29	0.00
R186 On 01/02/2018	Bond Future	Sell	29	0.00
R186 On 01/02/2018	Bond Future	Sell	30	0.00
R186 On 01/02/2018	Bond Future	Buy	30	0.00
R186 On 01/02/2018	Bond Future	Sell	47	0.00
R186 On 01/02/2018	Bond Future	Buy	47	0.00
R186 On 01/02/2018	Bond Future	Sell	60	0.00
R186 On 01/02/2018	Bond Future	Buy	60	0.00
R186 On 01/02/2018	Bond Future	Sell	76	0.00
R186 On 01/02/2018	Bond Future	Buy	76	0.00
R186 On 01/02/2018	Bond Future	Buy	196	0.00
R186 On 01/02/2018	Bond Future	Sell	196	0.00
R186 On 01/02/2018	Bond Future	Sell	213	0.00
R186 On 01/02/2018	Bond Future	Buy	213	0.00
R186 On 01/02/2018	Bond Future	Buy	285	0.00
R186 On 01/02/2018	Bond Future	Sell	285	0.00
R186 On 01/02/2018	Bond Future	Buy	510	0.00
R186 On 01/02/2018	Bond Future	Sell	510	0.00

R202 Bond Future

R202 On 01/02/2018	Bond Future	Sell	2	0.00
R202 On 01/02/2018	Bond Future	Buy	2	0.00
R202 On 01/02/2018	Bond Future	Buy	2	0.00
R202 On 01/02/2018	Bond Future	Sell	2	0.00

R207 Bond Future

R207 On 01/02/2018	Bond Future	Sell	18	0.00
R207 On 01/02/2018	Bond Future	Buy	18	0.00
R207 On 01/02/2018	Bond Future	Buy	18	0.00
R207 On 01/02/2018	Bond Future	Sell	18	0.00
R207 On 01/02/2018	Bond Future	Buy	282	0.00
R207 On 01/02/2018	Bond Future	Sell	282	0.00
R207 On 01/02/2018	Bond Future	Buy	294	0.00
R207 On 01/02/2018	Bond Future	Sell	294	0.00
R207 On 01/02/2018	Bond Future	Buy	576	0.00
R207 On 01/02/2018	Bond Future	Sell	576	0.00

R208 Bond Futures

R208 On 01/02/2018	Bond Future	Buy	10	0.00
R208 On 01/02/2018	Bond Future	Sell	10	0.00
R208 On 01/02/2018	Bond Future	Sell	10	0.00
R208 On 01/02/2018	Bond Future	Buy	10	0.00

R213 Bond Future

R213 On 01/02/2018	Bond Future	Sell	30	0.00
R213 On 01/02/2018	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 01/02/2018	Bond Future		Sell	200	0.00
R213 On 01/02/2018	Bond Future		Buy	200	0.00
R213 On 01/02/2018	Bond Future		Sell	292	0.00
R213 On 01/02/2018	Bond Future		Buy	292	0.00
R213 On 01/02/2018	Bond Future		Buy	522	0.00
R213 On 01/02/2018	Bond Future		Sell	522	0.00
Grand Total for Daily Detailed Turnover:				3,784	0.00