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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/11/2017

TO DATE : 27/11/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 01/02/2018	Index Future		Sell	12	0.00
ALBI On 01/02/2018	Index Future		Buy	12	0.00
<b>Govi Total Return Index</b>					
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
<b>R186 Bond Future</b>					
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		Sell	10	0.00
R186 On 01/02/2018	Bond Future		Buy	10	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	Buy	22	0.00
R186 On 01/02/2018	Bond Future	Sell	22	0.00
R186 On 01/02/2018	Bond Future	Buy	25	0.00
R186 On 01/02/2018	Bond Future	Sell	25	0.00
R186 On 01/02/2018	Bond Future	Buy	25	0.00
R186 On 01/02/2018	Bond Future	Sell	25	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	Buy	36	0.00
R186 On 01/02/2018	Bond Future	Sell	36	0.00
R186 On 01/02/2018	Bond Future	Buy	36	0.00
R186 On 01/02/2018	Bond Future	Sell	36	0.00
R186 On 01/02/2018	Bond Future	Sell	36	0.00
R186 On 01/02/2018	Bond Future	Buy	36	0.00
R186 On 01/02/2018	Bond Future	Buy	36	0.00
R186 On 01/02/2018	Bond Future	Sell	36	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	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	55	0.00
R186 On 01/02/2018	Bond Future	Buy	55	0.00
R186 On 01/02/2018	Bond Future	Sell	59	0.00
R186 On 01/02/2018	Bond Future	Buy	59	0.00
R186 On 01/02/2018	Bond Future	Buy	69	0.00
R186 On 01/02/2018	Bond Future	Sell	69	0.00
R186 On 01/02/2018	Bond Future	Buy	84	0.00
R186 On 01/02/2018	Bond Future	Sell	84	0.00
R186 On 01/02/2018	Bond Future	Sell	139	0.00
R186 On 01/02/2018	Bond Future	Buy	139	0.00
R186 On 01/02/2018	Bond Future	Sell	209	0.00
R186 On 01/02/2018	Bond Future	Buy	209	0.00
R186 On 01/02/2018	Bond Future	Sell	220	0.00
R186 On 01/02/2018	Bond Future	Buy	220	0.00
R186 On 01/02/2018	Bond Future	Buy	344	0.00
R186 On 01/02/2018	Bond Future	Sell	344	0.00
R186 On 01/02/2018	Bond Future	Sell	410	0.00
R186 On 01/02/2018	Bond Future	Buy	410	0.00
R186 On 01/02/2018	Bond Future	Buy	567	0.00
R186 On 01/02/2018	Bond Future	Sell	567	0.00
R186 On 01/02/2018	Bond Future	Sell	705	0.00
R186 On 01/02/2018	Bond Future	Buy	705	0.00
R186 On 01/02/2018	Bond Future	Buy	775	0.00
R186 On 01/02/2018	Bond Future	Sell	775	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018			Buy	775	0.00
R186 On 01/02/2018			Sell	775	0.00
R186 On 01/02/2018			Sell	775	0.00
R186 On 01/02/2018			Buy	775	0.00
R186 On 01/02/2018			Sell	844	0.00
R186 On 01/02/2018			Buy	844	0.00
R186 On 01/02/2018			Sell	1,058	0.00
R186 On 01/02/2018			Buy	1,058	0.00
R186 On 01/02/2018			Sell	1,267	0.00
R186 On 01/02/2018			Buy	1,267	0.00
<b>R2030 Bond Future</b>					
2030 On 01/02/2018			Sell	66	0.00
2030 On 01/02/2018			Buy	66	0.00
2030 On 01/02/2018			Sell	99	0.00
2030 On 01/02/2018			Buy	99	0.00
2030 On 01/02/2018			Sell	314	0.00
2030 On 01/02/2018			Buy	314	0.00
2030 On 01/02/2018			Buy	380	0.00
2030 On 01/02/2018			Sell	380	0.00
2030 On 01/02/2018			Sell	470	0.00
2030 On 01/02/2018			Buy	470	0.00
2030 On 01/02/2018			Buy	569	0.00
2030 On 01/02/2018			Sell	569	0.00
<b>R204 Bond Future</b>					
R204 On 01/02/2018			Sell	186	0.00
R204 On 01/02/2018			Buy	186	0.00
<b>R2040 Bond Future</b>					
2040 On 01/02/2018			Sell	66	0.00
2040 On 01/02/2018			Buy	66	0.00
2040 On 01/02/2018			Sell	98	0.00
2040 On 01/02/2018			Buy	98	0.00
2040 On 01/02/2018			Sell	314	0.00
2040 On 01/02/2018			Buy	314	0.00
2040 On 01/02/2018			Sell	380	0.00
2040 On 01/02/2018			Buy	380	0.00
2040 On 01/02/2018			Sell	471	0.00
2040 On 01/02/2018			Buy	471	0.00
2040 On 01/02/2018			Sell	569	0.00

2040 On 01/02/2018	Bond Future	Buy	569	0.00
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**R2048 Bond Future**

R248 On 01/02/2018	Bond Future	Sell	69	0.00
R248 On 01/02/2018	Bond Future	Buy	69	0.00
R248 On 01/02/2018	Bond Future	Sell	104	0.00
R248 On 01/02/2018	Bond Future	Buy	104	0.00
R248 On 01/02/2018	Bond Future	Sell	327	0.00
R248 On 01/02/2018	Bond Future	Buy	327	0.00
R248 On 01/02/2018	Bond Future	Buy	396	0.00
R248 On 01/02/2018	Bond Future	Sell	396	0.00
R248 On 01/02/2018	Bond Future	Sell	491	0.00
R248 On 01/02/2018	Bond Future	Buy	491	0.00
R248 On 01/02/2018	Bond Future	Buy	595	0.00
R248 On 01/02/2018	Bond Future	Sell	595	0.00

**R208 Bond Futures**

R208 On 01/02/2018	Bond Future	Buy	65	0.00
R208 On 01/02/2018	Bond Future	Sell	65	0.00
R208 On 01/02/2018	Bond Future	Sell	135	0.00
R208 On 01/02/2018	Bond Future	Buy	135	0.00

**R209 Bond Future**

R209 On 01/02/2018	Bond Future	Buy	7	0.00
R209 On 01/02/2018	Bond Future	Sell	7	0.00
R209 On 01/02/2018	Bond Future	Buy	23	0.00
R209 On 01/02/2018	Bond Future	Sell	23	0.00
R209 On 01/02/2018	Bond Future	Buy	37	0.00
R209 On 01/02/2018	Bond Future	Sell	37	0.00
R209 On 01/02/2018	Bond Future	Buy	50	0.00
R209 On 01/02/2018	Bond Future	Sell	50	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	Buy	161	0.00
R209 On 01/02/2018	Bond Future	Sell	161	0.00
R209 On 01/02/2018	Bond Future	Buy	184	0.00
R209 On 01/02/2018	Bond Future	Sell	184	0.00
R209 On 01/02/2018	Bond Future	Buy	255	0.00
R209 On 01/02/2018	Bond Future	Sell	255	0.00
R209 On 01/02/2018	Bond Future	Buy	292	0.00
R209 On 01/02/2018	Bond Future	Sell	292	0.00

**R213 Bond Future**

R213 On 01/02/2018	Bond Future	Buy	295	0.00
R213 On 01/02/2018	Bond Future	Sell	295	0.00

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****16,261****0.00**