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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/11/2016

TO DATE : 24/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 02/02/2017			Buy	8	0.00
2038 On 02/02/2017			Sell	8	0.00
I2046 Bond Future					
2046 On 02/02/2017			Sell	11	0.00
2046 On 02/02/2017			Buy	11	0.00
2046 On 02/02/2017			Sell	14	0.00
2046 On 02/02/2017			Buy	14	0.00
2046 On 02/02/2017			Sell	31	0.00
2046 On 02/02/2017			Buy	31	0.00
2046 On 02/02/2017			Buy	56	0.00
2046 On 02/02/2017			Sell	56	0.00
I2050 Bond Future					

2050 On 02/02/2017	Bond Future	Sell	4	0.00
2050 On 02/02/2017	Bond Future	Buy	4	0.00
2050 On 02/02/2017	Bond Future	Buy	5	0.00
2050 On 02/02/2017	Bond Future	Sell	5	0.00
2050 On 02/02/2017	Bond Future	Sell	14	0.00
2050 On 02/02/2017	Bond Future	Buy	14	0.00
2050 On 02/02/2017	Bond Future	Buy	16	0.00
2050 On 02/02/2017	Bond Future	Sell	16	0.00
2050 On 02/02/2017	Bond Future	Sell	50	0.00
2050 On 02/02/2017	Bond Future	Buy	50	0.00
2050 On 02/02/2017	Bond Future	Sell	68	0.00
2050 On 02/02/2017	Bond Future	Buy	68	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Sell	1	0.00
R202 On 02/02/2017	Bond Future	Buy	1	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future	Buy	66	0.00
R207 On 02/02/2017	Bond Future	Sell	66	0.00
R207 On 02/02/2017	Bond Future	Buy	66	0.00
R207 On 02/02/2017	Bond Future	Sell	66	0.00
R207 On 02/02/2017	Bond Future	Buy	429	0.00
R207 On 02/02/2017	Bond Future	Sell	429	0.00

R213 Bond Future

R213 On 02/02/2017	Bond Future	Sell	22	0.00
R213 On 02/02/2017	Bond Future	Buy	22	0.00
R213 On 02/02/2017	Bond Future	Sell	26	0.00
R213 On 02/02/2017	Bond Future	Buy	26	0.00
R213 On 02/02/2017	Bond Future	Sell	55	0.00
R213 On 02/02/2017	Bond Future	Buy	55	0.00
R213 On 02/02/2017	Bond Future	Sell	67	0.00
R213 On 02/02/2017	Bond Future	Buy	67	0.00
R213 On 02/02/2017	Bond Future	Sell	448	0.00
R213 On 02/02/2017	Bond Future	Buy	448	0.00
R213 On 02/02/2017	Bond Future	Sell	618	0.00
R213 On 02/02/2017	Bond Future	Buy	618	0.00

R214 Bond Future

R214 On 02/02/2017	Bond Future	Buy	373	0.00
R214 On 02/02/2017	Bond Future	Sell	373	0.00
R214 On 02/02/2017	Bond Future	Buy	373	0.00
R214 On 02/02/2017	Bond Future	Sell	373	0.00

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

Grand Total for Daily Detailed Turnover:**2,821****0.00**