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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/11/2016

TO DATE : 25/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 02/02/2017			Sell	45	0.00
2038 On 02/02/2017			Buy	45	0.00
2038 On 02/02/2017			Buy	45	0.00
2038 On 02/02/2017			Sell	45	0.00
R186 Bond Future					
R186 On 02/02/2017			Sell	3	0.00
R186 On 02/02/2017			Buy	3	0.00
R186 On 02/02/2017			Sell	3	0.00
R186 On 02/02/2017			Buy	3	0.00
R186 On 02/02/2017			Sell	3	0.00
R186 On 02/02/2017			Buy	3	0.00
R186 On 02/02/2017			Sell	32	0.00
R186 On 02/02/2017			Buy	32	0.00

R186 On 02/02/2017	Bond Future	Sell	33	0.00
R186 On 02/02/2017	Bond Future	Buy	33	0.00
R186 On 02/02/2017	Bond Future	Sell	42	0.00
R186 On 02/02/2017	Bond Future	Buy	42	0.00
R186 On 02/02/2017	Bond Future	Sell	70	0.00
R186 On 02/02/2017	Bond Future	Buy	70	0.00
R186 On 02/02/2017	Bond Future	Buy	82	0.00
R186 On 02/02/2017	Bond Future	Sell	82	0.00
R186 On 02/02/2017	Bond Future	Sell	86	0.00
R186 On 02/02/2017	Bond Future	Buy	86	0.00
R186 On 02/02/2017	Bond Future	Buy	159	0.00
R186 On 02/02/2017	Bond Future	Sell	159	0.00
R186 On 02/02/2017	Bond Future	Buy	241	0.00
R186 On 02/02/2017	Bond Future	Sell	241	0.00
R186 On 02/02/2017	Bond Future	Sell	245	0.00
R186 On 02/02/2017	Bond Future	Buy	245	0.00
R186 On 02/02/2017	Bond Future	Sell	326	0.00
R186 On 02/02/2017	Bond Future	Buy	326	0.00
R186 On 02/02/2017	Bond Future	Sell	792	0.00
R186 On 02/02/2017	Bond Future	Buy	792	0.00
R186 On 02/02/2017	Bond Future	Sell	1,015	0.00
R186 On 02/02/2017	Bond Future	Buy	1,015	0.00
R186 On 02/02/2017	Bond Future	Sell	2,600	0.00
R186 On 02/02/2017	Bond Future	Buy	2,600	0.00
R186 On 02/02/2017	Bond Future	Buy	5,250	0.00
R186 On 02/02/2017	Bond Future	Sell	5,250	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

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Sell	2,500	0.00
R248 On 02/02/2017	Bond Future	Buy	2,500	0.00

R214 Bond Future

R214 On 02/02/2017	Bond Future	Sell	81	0.00
R214 On 02/02/2017	Bond Future	Buy	81	0.00
R214 On 02/02/2017	Bond Future	Sell	140	0.00
R214 On 02/02/2017	Bond Future	Buy	140	0.00
R214 On 02/02/2017	Bond Future	Buy	221	0.00
R214 On 02/02/2017	Bond Future	Sell	221	0.00

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

Grand Total for Daily Detailed Turnover:**14,016****0.00**