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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/12/2016

TO DATE : 02/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/02/2017	Index Future		Sell	13	0.00
ALBI On 02/02/2017	Index Future		Buy	13	0.00
ALBI On 02/02/2017	Index Future		Buy	13	0.00
ALBI On 02/02/2017	Index Future		Sell	13	0.00
R186 Bond Future					
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	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

R2023 Bond Future

R023 On 02/02/2017	Bond Future	Sell	1,350	0.00
R023 On 02/02/2017	Bond Future	Buy	1,350	0.00
R023 On 02/02/2017	Bond Future	Buy	1,350	0.00
R023 On 02/02/2017	Bond Future	Sell	1,350	0.00

R204 Bond Future

R204 On 02/02/2017	Bond Future	Buy	31	0.00
R204 On 02/02/2017	Bond Future	Sell	31	0.00
R204 On 02/02/2017	Bond Future	Sell	31	0.00
R204 On 02/02/2017	Bond Future	Buy	31	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Sell	52	0.00
R248 On 02/02/2017	Bond Future	Buy	52	0.00
R248 On 02/02/2017	Bond Future	Sell	52	0.00
R248 On 02/02/2017	Bond Future	Buy	52	0.00
R248 On 02/02/2017	Bond Future	Sell	700	0.00
R248 On 02/02/2017	Bond Future	Buy	700	0.00
R248 On 02/02/2017	Bond Future	Sell	700	0.00
R248 On 02/02/2017	Bond Future	Buy	700	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Sell	1,250	0.00
R209 On 02/02/2017	Bond Future	Buy	1,250	0.00

R213 Bond Future

R213 On 02/02/2017	Bond Future	Buy	500	0.00
R213 On 02/02/2017	Bond Future	Sell	500	0.00

R214 Bond Future

R214 On 02/02/2017	Bond Future	Sell	500	0.00
R214 On 02/02/2017	Bond Future	Buy	500	0.00

Grand Total for Daily Detailed Turnover:**6,618 0.00**