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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/12/2016 **TO DATE : 07/12/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/02/2017 Bond Future			Buy	122	0.00
2025 On 02/02/2017 Bond Future			Sell	122	0.00
2025 On 02/02/2017 Bond Future			Buy	122	0.00
2025 On 02/02/2017 Bond Future			Sell	122	0.00
I2038 Bond Future					
2038 On 02/02/2017 Bond Future			Sell	20	0.00
2038 On 02/02/2017 Bond Future			Buy	20	0.00
2038 On 02/02/2017 Bond Future			Sell	20	0.00
2038 On 02/02/2017 Bond Future			Buy	20	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
R203 Bond Future				
R203 On 02/02/2017	Bond Future	Sell	177	0.00
R203 On 02/02/2017	Bond Future	Buy	177	0.00
R203 On 02/02/2017	Bond Future	Buy	177	0.00
R203 On 02/02/2017	Bond Future	Sell	177	0.00
R2048 Bond Future				
R248 On 02/02/2017	Bond Future	Buy	460	0.00
R248 On 02/02/2017	Bond Future	Sell	460	0.00
R248 On 02/02/2017	Bond Future	Buy	460	0.00
R248 On 02/02/2017	Bond Future	Sell	460	0.00
R208 Bond Futures				
R208 On 02/02/2017	Bond Future	Buy	143	0.00
R208 On 02/02/2017	Bond Future	Sell	143	0.00
R208 On 02/02/2017	Bond Future	Buy	143	0.00
R208 On 02/02/2017	Bond Future	Sell	143	0.00
R212 Bond Future				
R212 On 02/02/2017	Bond Future	Sell	142	0.00
R212 On 02/02/2017	Bond Future	Buy	142	0.00
R212 On 02/02/2017	Bond Future	Buy	142	0.00
R212 On 02/02/2017	Bond Future	Sell	142	0.00
Grand Total for Daily Detailed Turnover:			**2,203**	**0.00**