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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/12/2016 **TO DATE : 15/12/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/02/2017 Bond Future			Buy	50	0.00
R186 On 02/02/2017 Bond Future			Sell	50	0.00
R186 On 02/02/2017 Bond Future			Sell	100	0.00
R186 On 02/02/2017 Bond Future			Buy	100	0.00
R186 On 02/02/2017 Bond Future			Buy	100	0.00
R186 On 02/02/2017 Bond Future			Sell	100	0.00
R186 On 02/02/2017 Bond Future			Buy	100	0.00
R186 On 02/02/2017 Bond Future			Sell	100	0.00
R186 On 02/02/2017 Bond Future			Sell	130	0.00
R186 On 02/02/2017 Bond Future			Buy	130	0.00
R207 Bond Future					
R207 On 02/02/2017 Bond Future			Buy	100	0.00
R207 On 02/02/2017 Bond Future			Sell	100	0.00

R207 On 02/02/2017	Bond Future	Buy	100	0.00
R207 On 02/02/2017	Bond Future	Sell	100	0.00
R208 Bond Futures				
R208 On 02/02/2017	Bond Future	Buy	2	0.00
R208 On 02/02/2017	Bond Future	Sell	2	0.00
R208 On 02/02/2017	Bond Future	Buy	181	0.00
R208 On 02/02/2017	Bond Future	Sell	181	0.00
R208 On 02/02/2017	Bond Future	Buy	183	0.00
R208 On 02/02/2017	Bond Future	Sell	183	0.00
R209 Bond Future				
R209 On 02/02/2017	Bond Future	Buy	9	0.00
R209 On 02/02/2017	Bond Future	Sell	9	0.00
R209 On 02/02/2017	Bond Future	Sell	17	0.00
R209 On 02/02/2017	Bond Future	Buy	17	0.00
Grand Total for Daily Detailed Turnover:			**1,072**	**0.00**