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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/01/2017 **TO DATE : 12/01/2017**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/02/2017 Bond Future			Sell	3	0.00
R186 On 02/02/2017 Bond Future			Buy	3	0.00
R186 On 02/02/2017 Bond Future			Buy	3	0.00
R186 On 02/02/2017 Bond Future			Sell	3	0.00
R186 On 02/02/2017 Bond Future			Sell	3	0.00
R186 On 02/02/2017 Bond Future			Buy	3	0.00
R186 On 02/02/2017 Bond Future			Buy	25	0.00
R186 On 02/02/2017 Bond Future			Sell	25	0.00
R2023 Bond Future					
R023 On 02/02/2017 Bond Future			Buy	20	0.00
R023 On 02/02/2017 Bond Future			Sell	20	0.00
R2030 Bond Future					

2030 On 02/02/2017	Bond Future			Buy	110	0.00
2030 On 02/02/2017	Bond Future			Sell	110	0.00
2030 On 02/02/2017	Bond Future			Buy	110	0.00
2030 On 02/02/2017	Bond Future			Sell	110	0.00
2030 On 02/02/2017	Bond Future			Sell	110	0.00
2030 On 02/02/2017	Bond Future			Buy	110	0.00
2030 On 02/02/2017	Bond Future			Buy	4,897	0.00
2030 On 02/02/2017	Bond Future			Sell	4,897	0.00
2030 On 02/02/2017	Bond Future			Sell	4,897	0.00
2030 On 02/02/2017	Bond Future			Buy	4,897	0.00
R2035 Bond Future						
R035 On 02/02/2017	Bond Future			Sell	600	0.00
R035 On 02/02/2017	Bond Future			Buy	600	0.00
R2048 Bond Future						
R248 On 02/02/2017	Bond Future			Buy	5,870	0.00
R248 On 02/02/2017	Bond Future			Sell	5,870	0.00
R248 On 02/02/2017	Bond Future			Buy	5,870	0.00
R248 On 02/02/2017	Bond Future			Sell	5,870	0.00
R248 On 02/02/2017	Bond Future			Buy	5,870	0.00
R248 On 02/02/2017	Bond Future			Sell	5,870	0.00
R209 Bond Future						
R209 On 02/02/2017	Bond Future			Buy	22	0.00
R209 On 02/02/2017	Bond Future			Sell	22	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Sell	1,130	0.00
R209 On 04/05/2017	Bond Future	9.63	Put	Buy	1,130	0.00
Grand Total for Daily Detailed Turnover:					**29,540**	**0.00**