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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/11/2016

TO DATE : 22/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	30	0.00
R186 On 02/02/2017	Bond Future		Sell	30	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Buy	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	190	0.00
R186 On 02/02/2017	Bond Future		Sell	190	0.00
R186 On 02/02/2017	Bond Future		Buy	220	0.00
R186 On 02/02/2017	Bond Future		Sell	220	0.00
R186 On 02/02/2017	Bond Future		Sell	220	0.00
R186 On 02/02/2017	Bond Future		Buy	220	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Sell	14	0.00
2030 On 02/02/2017	Bond Future	Buy	14	0.00
2030 On 02/02/2017	Bond Future	Buy	14	0.00
2030 On 02/02/2017	Bond Future	Sell	14	0.00
2030 On 02/02/2017	Bond Future	Buy	1,900	0.00
2030 On 02/02/2017	Bond Future	Sell	1,900	0.00
2030 On 02/02/2017	Bond Future	Sell	1,900	0.00
2030 On 02/02/2017	Bond Future	Buy	1,900	0.00
2030 On 02/02/2017	Bond Future	Buy	3,000	0.00
2030 On 02/02/2017	Bond Future	Sell	3,000	0.00
2030 On 02/02/2017	Bond Future	Sell	3,000	0.00
2030 On 02/02/2017	Bond Future	Buy	3,000	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future	Sell	16	0.00
R207 On 02/02/2017	Bond Future	Buy	16	0.00
R207 On 02/02/2017	Bond Future	Buy	16	0.00
R207 On 02/02/2017	Bond Future	Sell	16	0.00
R207 On 02/02/2017	Bond Future	Buy	20	0.00
R207 On 02/02/2017	Bond Future	Sell	20	0.00
R207 On 02/02/2017	Bond Future	Buy	20	0.00
R207 On 02/02/2017	Bond Future	Sell	20	0.00
R207 On 02/02/2017	Bond Future	Sell	45	0.00
R207 On 02/02/2017	Bond Future	Buy	45	0.00
R207 On 02/02/2017	Bond Future	Buy	45	0.00
R207 On 02/02/2017	Bond Future	Sell	45	0.00

Grand Total for Daily Detailed Turnover:**10,850****0.00**