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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/12/2016

TO DATE : 01/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R2023 Bond Future

R023 On 02/02/2017	Bond Future		Buy	1,450	0.00
R023 On 02/02/2017	Bond Future		Sell	1,450	0.00
R023 On 02/02/2017	Bond Future		Buy	1,450	0.00
R023 On 02/02/2017	Bond Future		Sell	1,450	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future		Buy	165	0.00
R207 On 02/02/2017	Bond Future		Sell	165	0.00

R208 Bond Futures

R208 On 02/02/2017	Bond Future		Sell	3,684	0.00
R208 On 02/02/2017	Bond Future		Buy	3,684	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Sell	170	0.00
R209 On 02/02/2017	Bond Future	Buy	170	0.00
R209 On 02/02/2017	Bond Future	Sell	330	0.00
R209 On 02/02/2017	Bond Future	Buy	330	0.00
R209 On 02/02/2017	Bond Future	Sell	2,342	0.00
R209 On 02/02/2017	Bond Future	Buy	2,342	0.00
R209 On 02/02/2017	Bond Future	Buy	2,842	0.00
R209 On 02/02/2017	Bond Future	Sell	2,842	0.00

R213 Bond Future

R213 On 02/02/2017	Bond Future	Buy	1	0.00
R213 On 02/02/2017	Bond Future	Sell	1	0.00
R213 On 02/02/2017	Bond Future	Buy	1	0.00
R213 On 02/02/2017	Bond Future	Sell	1	0.00
R213 On 02/02/2017	Bond Future	Buy	2	0.00
R213 On 02/02/2017	Bond Future	Sell	2	0.00
R213 On 02/02/2017	Bond Future	Buy	85	0.00
R213 On 02/02/2017	Bond Future	Sell	85	0.00
R213 On 02/02/2017	Bond Future	Buy	165	0.00
R213 On 02/02/2017	Bond Future	Sell	165	0.00
R213 On 02/02/2017	Bond Future	Buy	2,026	0.00
R213 On 02/02/2017	Bond Future	Sell	2,026	0.00
R213 On 02/02/2017	Bond Future	Sell	2,280	0.00
R213 On 02/02/2017	Bond Future	Buy	2,280	0.00

R214 Bond Future

R214 On 02/02/2017	Bond Future	Buy	81	0.00
R214 On 02/02/2017	Bond Future	Sell	81	0.00
R214 On 02/02/2017	Bond Future	Buy	158	0.00
R214 On 02/02/2017	Bond Future	Sell	158	0.00
R214 On 02/02/2017	Bond Future	Buy	239	0.00
R214 On 02/02/2017	Bond Future	Sell	239	0.00

Grand Total for Daily Detailed Turnover: 17,471 0.00