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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/12/2016

TO DATE : 06/12/2016

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		Sell	122	0.00
2025 On 02/02/2017	Bond Future		Buy	122	0.00
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		Sell	3	0.00
R186 On 02/02/2017	Bond Future		Buy	3	0.00
R186 On 02/02/2017	Bond Future		Sell	250	0.00
R186 On 02/02/2017	Bond Future		Buy	250	0.00
R186 On 02/02/2017	Bond Future		Buy	250	0.00
R186 On 02/02/2017	Bond Future		Sell	250	0.00

R203 Bond Future

R203 On 02/02/2017	Bond Future	Buy	177	0.00
R203 On 02/02/2017	Bond Future	Sell	177	0.00
R203 On 02/02/2017	Bond Future	Sell	177	0.00
R203 On 02/02/2017	Bond Future	Buy	177	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Buy	16	0.00
2030 On 02/02/2017	Bond Future	Sell	16	0.00
2030 On 02/02/2017	Bond Future	Sell	16	0.00
2030 On 02/02/2017	Bond Future	Buy	16	0.00

R2037 Bond Future

2037 On 02/02/2017	Bond Future	Buy	26	0.00
2037 On 02/02/2017	Bond Future	Sell	26	0.00
2037 On 02/02/2017	Bond Future	Buy	89	0.00
2037 On 02/02/2017	Bond Future	Sell	89	0.00
2037 On 02/02/2017	Bond Future	Sell	115	0.00
2037 On 02/02/2017	Bond Future	Buy	115	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future	Sell	22	0.00
R207 On 02/02/2017	Bond Future	Buy	22	0.00
R207 On 02/02/2017	Bond Future	Sell	22	0.00
R207 On 02/02/2017	Bond Future	Buy	22	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	Sell	143	0.00
R208 On 02/02/2017	Bond Future	Buy	143	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Buy	1,625	0.00
R209 On 02/02/2017	Bond Future	Sell	1,625	0.00
R209 On 02/02/2017	Bond Future	Sell	1,625	0.00
R209 On 02/02/2017	Bond Future	Buy	1,625	0.00
R209 On 02/02/2017	Bond Future	Sell	1,625	0.00
R209 On 02/02/2017	Bond Future	Buy	1,625	0.00
R209 On 02/02/2017	Bond Future	Sell	1,625	0.00
R209 On 02/02/2017	Bond Future	Buy	1,625	0.00

R212 Bond Future

R212 On 02/02/2017	Bond Future	Sell	142	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 02/02/2017	Bond Future		Buy	142	0.00
R212 On 02/02/2017	Bond Future		Sell	142	0.00
R212 On 02/02/2017	Bond Future		Buy	142	0.00
Grand Total for Daily Detailed Turnover:				8,480	0.00
