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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/12/2016

TO DATE : 08/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/02/2017	Bond Future		Sell	427	0.00
2025 On 02/02/2017	Bond Future		Buy	427	0.00
2025 On 02/02/2017	Bond Future		Buy	427	0.00
2025 On 02/02/2017	Bond Future		Sell	427	0.00
I2038 Bond Future					
2038 On 02/02/2017	Bond Future		Buy	20	0.00
2038 On 02/02/2017	Bond Future		Sell	20	0.00
2038 On 02/02/2017	Bond Future		Sell	20	0.00
2038 On 02/02/2017	Bond Future		Buy	20	0.00
2038 On 02/02/2017	Bond Future		Sell	450	0.00
2038 On 02/02/2017	Bond Future		Buy	450	0.00
2038 On 02/02/2017	Bond Future		Buy	450	0.00
2038 On 02/02/2017	Bond Future		Sell	450	0.00

I2050 Bond Future

2050 On 02/02/2017	Bond Future	Sell	560	0.00
2050 On 02/02/2017	Bond Future	Buy	560	0.00
2050 On 02/02/2017	Bond Future	Buy	560	0.00
2050 On 02/02/2017	Bond Future	Sell	560	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Buy	44	0.00
R186 On 02/02/2017	Bond Future	Sell	44	0.00
R186 On 02/02/2017	Bond Future	Buy	51	0.00
R186 On 02/02/2017	Bond Future	Sell	51	0.00
R186 On 02/02/2017	Bond Future	Buy	63	0.00
R186 On 02/02/2017	Bond Future	Sell	63	0.00
R186 On 02/02/2017	Bond Future	Buy	208	0.00
R186 On 02/02/2017	Bond Future	Sell	208	0.00
R186 On 02/02/2017	Bond Future	Buy	620	0.00
R186 On 02/02/2017	Bond Future	Sell	620	0.00
R186 On 02/02/2017	Bond Future	Sell	986	0.00
R186 On 02/02/2017	Bond Future	Buy	986	0.00

R2032 Bond Future

2032 On 02/02/2017	Bond Future	Sell	333	0.00
2032 On 02/02/2017	Bond Future	Buy	333	0.00
2032 On 02/02/2017	Bond Future	Sell	411	0.00
2032 On 02/02/2017	Bond Future	Buy	411	0.00
2032 On 02/02/2017	Bond Future	Sell	1,129	0.00
2032 On 02/02/2017	Bond Future	Buy	1,129	0.00
2032 On 02/02/2017	Bond Future	Sell	1,873	0.00
2032 On 02/02/2017	Bond Future	Buy	1,873	0.00

Grand Total for Daily Detailed Turnover:

8,682	0.00
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