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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/02/2016

TO DATE : 19/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/05/2016			Sell	354	0.00
R186 On 05/05/2016			Buy	354	0.00
R186 On 05/05/2016			Buy	883	0.00
R186 On 05/05/2016			Sell	883	0.00
R186 On 05/05/2016			Sell	883	0.00
R186 On 05/05/2016			Buy	883	0.00
R186 On 05/05/2016			Buy	883	0.00
R186 On 05/05/2016			Sell	883	0.00
R186 On 05/05/2016			Sell	883	0.00
R186 On 05/05/2016			Buy	883	0.00
R209 Bond Future					
R209 On 05/05/2016	8.25	Call	Sell	116	0.00
R209 On 05/05/2016	8.25	Call	Buy	116	0.00

R209 On 05/05/2016	Bond Future	8.25	Call	Buy	116	0.00
R209 On 05/05/2016	Bond Future	8.25	Call	Sell	116	0.00
R209 On 05/05/2016	Bond Future	9.00	Call	Buy	116	0.00
R209 On 05/05/2016	Bond Future	9.00	Call	Sell	116	0.00
R209 On 05/05/2016	Bond Future	9.00	Call	Buy	116	0.00
R209 On 05/05/2016	Bond Future	9.00	Call	Sell	116	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	240	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	240	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	240	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	240	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	240	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	240	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	240	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	240	0.00

R214 Bond Future

R214 On 04/08/2016	Bond Future	11.30	Call	Buy	500	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	500	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	500	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	500	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	500	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	500	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	500	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	500	0.00

Grand Total for Daily Detailed Turnover:

7,310

0.00