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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/05/2016

TO DATE : 20/05/2016

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

R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	17	0.00
R186 On 04/08/2016	Bond Future		Buy	17	0.00
R186 On 04/08/2016	Bond Future		Sell	22	0.00
R186 On 04/08/2016	Bond Future		Buy	22	0.00
R186 On 04/08/2016	Bond Future		Sell	24	0.00
R186 On 04/08/2016	Bond Future		Buy	24	0.00
R186 On 04/08/2016	Bond Future		Buy	35	0.00
R186 On 04/08/2016	Bond Future		Sell	35	0.00
R186 On 04/08/2016	Bond Future		Buy	60	0.00
R186 On 04/08/2016	Bond Future		Sell	60	0.00

R186 On 04/08/2016	Bond Future		Buy	155	0.00
R186 On 04/08/2016	Bond Future		Sell	155	0.00
R186 On 04/08/2016	Bond Future		Buy	250	0.00
R186 On 04/08/2016	Bond Future		Sell	250	0.00
R186 On 04/08/2016	Bond Future		Sell	250	0.00
R186 On 04/08/2016	Bond Future		Buy	250	0.00

R197 Bond Future

R197 On 04/08/2016	Bond Future		Sell	2	0.00
R197 On 04/08/2016	Bond Future		Buy	2	0.00

R2023 Bond Future

R023 On 04/08/2016	Bond Future		Buy	155	0.00
R023 On 04/08/2016	Bond Future		Sell	155	0.00
R023 On 04/08/2016	Bond Future		Buy	303	0.00
R023 On 04/08/2016	Bond Future		Sell	303	0.00
R023 On 04/08/2016	Bond Future		Buy	2,415	0.00
R023 On 04/08/2016	Bond Future		Sell	2,415	0.00
R023 On 04/08/2016	Bond Future		Sell	2,873	0.00
R023 On 04/08/2016	Bond Future		Buy	2,873	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future	10.25	Put	Buy	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	1	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	2	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	3	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	4	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	4	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	4	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	4	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	5	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	6	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	7	0.00
R209 On 04/08/2016	Bond Future			Sell	8	0.00
R209 On 04/08/2016	Bond Future			Buy	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	8	0.00

R209 On 03/11/2016	Bond Future	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	9	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	9	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	9	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	9	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	10	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	10	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	11	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	11	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	13	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	13	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	15	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	15	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	17	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	17	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	19	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	19	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	23	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	23	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	26	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	26	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	29	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	29	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	30	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	30	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	32	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	32	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	34	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	34	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	36	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	36	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	37	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	37	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	40	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	40	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	43	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	43	0.00
R209 On 04/08/2016	Bond Future			Sell	80	0.00
R209 On 04/08/2016	Bond Future			Buy	80	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	109	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	109	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	131	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	131	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	148	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	148	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	217	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	217	0.00
R209 On 04/08/2016 Bond Future			Sell	400	0.00
R209 On 04/08/2016 Bond Future			Buy	400	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	447	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	447	0.00
R209 On 04/08/2016 Bond Future			Sell	480	0.00
R209 On 04/08/2016 Bond Future			Buy	480	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	492	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	492	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	727	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	727	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	1,024	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	1,024	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	1,108	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	1,108	0.00

Grand Total for Daily Detailed Turnover: **12,531** **0.00**