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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/05/2016

TO DATE : 31/05/2016

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

R186 On 04/08/2016	Bond Future		Buy	1	0.00	
R186 On 04/08/2016	Bond Future		Sell	1	0.00	
R186 On 04/08/2016	Bond Future		Buy	3	0.00	
R186 On 04/08/2016	Bond Future		Sell	3	0.00	
R186 On 04/08/2016	Bond Future		Buy	7	0.00	
R186 On 04/08/2016	Bond Future		Sell	7	0.00	
R186 On 04/08/2016	Bond Future		Buy	9	0.00	
R186 On 04/08/2016	Bond Future		Sell	9	0.00	
R186 On 04/08/2016	Bond Future		Buy	9	0.00	
R186 On 04/08/2016	Bond Future		Sell	9	0.00	
R186 On 04/08/2016	Bond Future		Buy	10	0.00	
R186 On 04/08/2016	Bond Future		Sell	10	0.00	
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	10	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	10	0.00

R186 On 03/11/2016	Bond Future	9.40	Call	Sell	10	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	10	0.00
R186 On 04/08/2016	Bond Future			Sell	13	0.00
R186 On 04/08/2016	Bond Future			Buy	13	0.00
R186 On 04/08/2016	Bond Future			Buy	26	0.00
R186 On 04/08/2016	Bond Future			Sell	26	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	26	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	26	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	26	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	26	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	50	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	50	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	50	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	50	0.00
R186 On 04/08/2016	Bond Future			Buy	54	0.00
R186 On 04/08/2016	Bond Future			Sell	54	0.00
R186 On 04/08/2016	Bond Future			Sell	57	0.00
R186 On 04/08/2016	Bond Future			Buy	57	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	65	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	65	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	65	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	65	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	65	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	65	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	65	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	65	0.00
R186 On 04/08/2016	Bond Future			Buy	71	0.00
R186 On 04/08/2016	Bond Future			Sell	71	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	74	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	74	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	74	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	74	0.00
R186 On 04/08/2016	Bond Future			Sell	100	0.00
R186 On 04/08/2016	Bond Future			Buy	100	0.00
R186 On 04/08/2016	Bond Future			Buy	100	0.00
R186 On 04/08/2016	Bond Future			Sell	100	0.00
R186 On 04/08/2016	Bond Future			Sell	112	0.00
R186 On 04/08/2016	Bond Future			Buy	112	0.00
R186 On 04/08/2016	Bond Future			Buy	190	0.00
R186 On 04/08/2016	Bond Future			Sell	190	0.00
R186 On 04/08/2016	Bond Future			Buy	190	0.00
R186 On 04/08/2016	Bond Future			Sell	190	0.00
R186 On 03/11/2016	Bond Future			Buy	190	0.00
R186 On 03/11/2016	Bond Future			Sell	190	0.00
R186 On 03/11/2016	Bond Future			Sell	190	0.00
R186 On 03/11/2016	Bond Future			Buy	190	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	195	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	195	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	195	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	195	0.00
R186 On 04/08/2016	Bond Future			Sell	221	0.00
R186 On 04/08/2016	Bond Future			Buy	221	0.00
R186 On 04/08/2016	Bond Future			Sell	403	0.00
R186 On 04/08/2016	Bond Future			Buy	403	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	405	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	405	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	405	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	405	0.00
R186 On 04/08/2016	Bond Future			Sell	500	0.00
R186 On 04/08/2016	Bond Future			Buy	500	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	535	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	535	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	535	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	535	0.00
R186 On 04/08/2016	Bond Future			Sell	790	0.00
R186 On 04/08/2016	Bond Future			Buy	790	0.00
R186 On 04/08/2016	Bond Future			Sell	920	0.00
R186 On 04/08/2016	Bond Future			Buy	920	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	1,425	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	1,425	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	1,425	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	1,425	0.00
R186 On 04/08/2016	Bond Future			Buy	2,210	0.00
R186 On 04/08/2016	Bond Future			Sell	2,210	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future			Sell	27	0.00
R202 On 04/08/2016	Bond Future			Buy	27	0.00
R202 On 04/08/2016	Bond Future			Sell	27	0.00
R202 On 04/08/2016	Bond Future			Buy	27	0.00
R202 On 04/08/2016	Bond Future			Sell	78	0.00
R202 On 04/08/2016	Bond Future			Buy	78	0.00
R202 On 04/08/2016	Bond Future			Buy	78	0.00
R202 On 04/08/2016	Bond Future			Sell	78	0.00

R2023 Bond Future

R023 On 04/08/2016	Bond Future	Sell	380	0.00
R023 On 04/08/2016	Bond Future	Buy	380	0.00
R023 On 04/08/2016	Bond Future	Sell	380	0.00
R023 On 04/08/2016	Bond Future	Buy	380	0.00

R208 Bond Futures

R208 On 04/08/2016	Bond Future	Buy	1	0.00
R208 On 04/08/2016	Bond Future	Sell	1	0.00
R208 On 04/08/2016	Bond Future	Buy	1	0.00
R208 On 04/08/2016	Bond Future	Sell	1	0.00
R208 On 04/08/2016	Bond Future	Buy	1	0.00
R208 On 04/08/2016	Bond Future	Sell	1	0.00
R208 On 04/08/2016	Bond Future	Sell	3	0.00
R208 On 04/08/2016	Bond Future	Buy	3	0.00

Grand Total for Daily Detailed Turnover: 15,902 0.00