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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2016

TO DATE : 27/06/2016

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

R186 On 03/11/2016	Bond Future		Sell	6	0.00
R186 On 03/11/2016	Bond Future		Buy	6	0.00
R186 On 03/11/2016	Bond Future		Buy	7	0.00
R186 On 03/11/2016	Bond Future		Sell	7	0.00
R186 On 03/11/2016	Bond Future		Sell	10	0.00
R186 On 03/11/2016	Bond Future		Buy	10	0.00
R186 On 03/11/2016	Bond Future		Sell	12	0.00
R186 On 03/11/2016	Bond Future		Buy	12	0.00
R186 On 03/11/2016	Bond Future		Sell	20	0.00
R186 On 03/11/2016	Bond Future		Buy	20	0.00
R186 On 04/08/2016	Bond Future		Buy	23	0.00
R186 On 04/08/2016	Bond Future		Sell	23	0.00
R186 On 03/11/2016	Bond Future		Sell	53	0.00
R186 On 03/11/2016	Bond Future		Buy	53	0.00

R186 On 03/11/2016	Bond Future	Buy	58	0.00
R186 On 03/11/2016	Bond Future	Sell	58	0.00
R186 On 03/11/2016	Bond Future	Buy	70	0.00
R186 On 03/11/2016	Bond Future	Sell	70	0.00
R186 On 03/11/2016	Bond Future	Sell	95	0.00
R186 On 03/11/2016	Bond Future	Buy	95	0.00
R186 On 03/11/2016	Bond Future	Sell	104	0.00
R186 On 03/11/2016	Bond Future	Buy	104	0.00
R186 On 03/11/2016	Bond Future	Sell	172	0.00
R186 On 03/11/2016	Bond Future	Buy	172	0.00
R186 On 03/11/2016	Bond Future	Buy	253	0.00
R186 On 03/11/2016	Bond Future	Sell	253	0.00
R186 On 03/11/2016	Bond Future	Sell	388	0.00
R186 On 03/11/2016	Bond Future	Buy	388	0.00
R186 On 03/11/2016	Bond Future	Sell	472	0.00
R186 On 03/11/2016	Bond Future	Buy	472	0.00

R197 Bond Future

R197 On 04/08/2016	Bond Future	Sell	10	0.00
R197 On 04/08/2016	Bond Future	Buy	10	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future	Sell	1	0.00
R202 On 04/08/2016	Bond Future	Buy	1	0.00
R202 On 04/08/2016	Bond Future	Buy	20	0.00
R202 On 04/08/2016	Bond Future	Sell	20	0.00
R202 On 04/08/2016	Bond Future	Buy	109	0.00
R202 On 04/08/2016	Bond Future	Sell	109	0.00
R202 On 04/08/2016	Bond Future	Sell	129	0.00
R202 On 04/08/2016	Bond Future	Buy	129	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Buy	13	0.00
R023 On 03/11/2016	Bond Future	Sell	13	0.00
R023 On 03/11/2016	Bond Future	Buy	13	0.00
R023 On 03/11/2016	Bond Future	Sell	13	0.00
R023 On 03/11/2016	Bond Future	Sell	14	0.00
R023 On 03/11/2016	Bond Future	Buy	14	0.00
R023 On 03/11/2016	Bond Future	Sell	20	0.00
R023 On 03/11/2016	Bond Future	Buy	20	0.00
R023 On 03/11/2016	Bond Future	Sell	30	0.00
R023 On 03/11/2016	Bond Future	Buy	30	0.00
R023 On 03/11/2016	Bond Future	Sell	32	0.00
R023 On 03/11/2016	Bond Future	Buy	32	0.00
R023 On 03/11/2016	Bond Future	Sell	49	0.00
R023 On 03/11/2016	Bond Future	Buy	49	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/11/2016	Bond Future		Sell	53	0.00
R023 On 03/11/2016	Bond Future		Buy	53	0.00
R023 On 03/11/2016	Bond Future		Sell	68	0.00
R023 On 03/11/2016	Bond Future		Buy	68	0.00
R023 On 03/11/2016	Bond Future		Sell	92	0.00
R023 On 03/11/2016	Bond Future		Buy	92	0.00
R023 On 03/11/2016	Bond Future		Sell	94	0.00
R023 On 03/11/2016	Bond Future		Buy	94	0.00
R023 On 03/11/2016	Bond Future		Sell	155	0.00
R023 On 03/11/2016	Bond Future		Buy	155	0.00
R023 On 03/11/2016	Bond Future		Sell	607	0.00
R023 On 03/11/2016	Bond Future		Buy	607	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future		Buy	14	0.00
R204 On 03/11/2016	Bond Future		Sell	14	0.00
R204 On 03/11/2016	Bond Future		Sell	59	0.00
R204 On 03/11/2016	Bond Future		Buy	59	0.00
R204 On 03/11/2016	Bond Future		Sell	114	0.00
R204 On 03/11/2016	Bond Future		Buy	114	0.00
R204 On 03/11/2016	Bond Future		Buy	313	0.00
R204 On 03/11/2016	Bond Future		Sell	313	0.00
R204 On 03/11/2016	Bond Future		Buy	329	0.00
R204 On 03/11/2016	Bond Future		Sell	329	0.00
R204 On 03/11/2016	Bond Future		Sell	401	0.00
R204 On 03/11/2016	Bond Future		Buy	401	0.00
R204 On 03/11/2016	Bond Future		Sell	574	0.00
R204 On 03/11/2016	Bond Future		Buy	574	0.00
R204 On 03/11/2016	Bond Future		Sell	656	0.00
R204 On 03/11/2016	Bond Future		Buy	656	0.00

R2044 Bond Future

2044 On 03/11/2016	Bond Future		Buy	10	0.00
2044 On 03/11/2016	Bond Future		Sell	10	0.00
2044 On 03/11/2016	Bond Future		Buy	31	0.00
2044 On 03/11/2016	Bond Future		Sell	31	0.00
2044 On 03/11/2016	Bond Future		Buy	36	0.00
2044 On 03/11/2016	Bond Future		Sell	36	0.00
2044 On 03/11/2016	Bond Future		Buy	47	0.00
2044 On 03/11/2016	Bond Future		Sell	47	0.00
2044 On 03/11/2016	Bond Future		Buy	161	0.00

2044 On 03/11/2016	Bond Future	Sell	161	0.00
2044 On 03/11/2016	Bond Future	Buy	285	0.00
2044 On 03/11/2016	Bond Future	Sell	285	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future	Buy	18	0.00
R248 On 03/11/2016	Bond Future	Sell	18	0.00
R248 On 03/11/2016	Bond Future	Buy	19	0.00
R248 On 03/11/2016	Bond Future	Sell	19	0.00
R248 On 03/11/2016	Bond Future	Buy	32	0.00
R248 On 03/11/2016	Bond Future	Sell	32	0.00
R248 On 03/11/2016	Bond Future	Buy	47	0.00
R248 On 03/11/2016	Bond Future	Sell	47	0.00
R248 On 03/11/2016	Bond Future	Buy	48	0.00
R248 On 03/11/2016	Bond Future	Sell	48	0.00
R248 On 03/11/2016	Bond Future	Buy	50	0.00
R248 On 03/11/2016	Bond Future	Sell	50	0.00
R248 On 03/11/2016	Bond Future	Buy	88	0.00
R248 On 03/11/2016	Bond Future	Sell	88	0.00
R248 On 03/11/2016	Bond Future	Buy	123	0.00
R248 On 03/11/2016	Bond Future	Sell	123	0.00
R248 On 03/11/2016	Bond Future	Buy	163	0.00
R248 On 03/11/2016	Bond Future	Sell	163	0.00
R248 On 03/11/2016	Bond Future	Buy	168	0.00
R248 On 03/11/2016	Bond Future	Sell	168	0.00
R248 On 03/11/2016	Bond Future	Buy	184	0.00
R248 On 03/11/2016	Bond Future	Sell	184	0.00
R248 On 03/11/2016	Bond Future	Buy	200	0.00
R248 On 03/11/2016	Bond Future	Sell	200	0.00
R248 On 03/11/2016	Bond Future	Sell	200	0.00
R248 On 03/11/2016	Bond Future	Buy	200	0.00
R248 On 03/11/2016	Bond Future	Buy	589	0.00
R248 On 03/11/2016	Bond Future	Sell	589	0.00
R248 On 03/11/2016	Bond Future	Sell	1,529	0.00
R248 On 03/11/2016	Bond Future	Buy	1,529	0.00

R208 Bond Futures

R208 On 03/11/2016	Bond Future	Buy	46	0.00
R208 On 03/11/2016	Bond Future	Sell	46	0.00
R208 On 03/11/2016	Bond Future	Sell	46	0.00
R208 On 03/11/2016	Bond Future	Buy	46	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	Buy	9	0.00
R209 On 04/08/2016	Bond Future	Sell	9	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**9,841****0.00**