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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/08/2016

TO DATE : 15/08/2016

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

R186 On 03/11/2016	Bond Future		Buy	1	0.00
R186 On 03/11/2016	Bond Future		Sell	1	0.00
R186 On 03/11/2016	Bond Future		Sell	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 03/11/2016	Bond Future		Buy	4	0.00
R186 On 03/11/2016	Bond Future		Sell	4	0.00
R186 On 03/11/2016	Bond Future		Buy	5	0.00
R186 On 03/11/2016	Bond Future		Sell	5	0.00
R186 On 03/11/2016	Bond Future		Buy	6	0.00
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		Sell	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	Buy	8	0.00
R186 On 03/11/2016	Bond Future	Sell	8	0.00
R186 On 03/11/2016	Bond Future	Buy	9	0.00
R186 On 03/11/2016	Bond Future	Sell	9	0.00
R186 On 03/11/2016	Bond Future	Buy	11	0.00
R186 On 03/11/2016	Bond Future	Sell	11	0.00
R186 On 03/11/2016	Bond Future	Buy	11	0.00
R186 On 03/11/2016	Bond Future	Sell	11	0.00
R186 On 03/11/2016	Bond Future	Buy	13	0.00
R186 On 03/11/2016	Bond Future	Sell	13	0.00
R186 On 03/11/2016	Bond Future	Sell	14	0.00
R186 On 03/11/2016	Bond Future	Buy	14	0.00
R186 On 03/11/2016	Bond Future	Sell	14	0.00
R186 On 03/11/2016	Bond Future	Buy	14	0.00
R186 On 03/11/2016	Bond Future	Buy	16	0.00
R186 On 03/11/2016	Bond Future	Sell	16	0.00
R186 On 03/11/2016	Bond Future	Buy	16	0.00
R186 On 03/11/2016	Bond Future	Sell	16	0.00
R186 On 03/11/2016	Bond Future	Buy	17	0.00
R186 On 03/11/2016	Bond Future	Sell	17	0.00
R186 On 03/11/2016	Bond Future	Buy	18	0.00
R186 On 03/11/2016	Bond Future	Sell	18	0.00
R186 On 03/11/2016	Bond Future	Buy	20	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 03/11/2016	Bond Future	Sell	20	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 03/11/2016	Bond Future	Buy	21	0.00
R186 On 03/11/2016	Bond Future	Sell	21	0.00
R186 On 03/11/2016	Bond Future	Buy	22	0.00
R186 On 03/11/2016	Bond Future	Sell	22	0.00
R186 On 03/11/2016	Bond Future	Sell	24	0.00
R186 On 03/11/2016	Bond Future	Buy	24	0.00
R186 On 03/11/2016	Bond Future	Buy	24	0.00
R186 On 03/11/2016	Bond Future	Sell	24	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	26	0.00
R186 On 03/11/2016	Bond Future	Sell	26	0.00
R186 On 03/11/2016	Bond Future	Buy	27	0.00
R186 On 03/11/2016	Bond Future	Sell	27	0.00
R186 On 03/11/2016	Bond Future	Buy	29	0.00
R186 On 03/11/2016	Bond Future	Sell	29	0.00
R186 On 03/11/2016	Bond Future	Buy	30	0.00
R186 On 03/11/2016	Bond Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future		Buy	33	0.00
R186 On 03/11/2016	Bond Future		Sell	33	0.00
R186 On 03/11/2016	Bond Future		Buy	38	0.00
R186 On 03/11/2016	Bond Future		Sell	38	0.00
R186 On 03/11/2016	Bond Future		Buy	46	0.00
R186 On 03/11/2016	Bond Future		Sell	46	0.00
R186 On 03/11/2016	Bond Future		Buy	49	0.00
R186 On 03/11/2016	Bond Future		Sell	49	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Buy	69	0.00
R186 On 03/11/2016	Bond Future		Sell	69	0.00
R186 On 03/11/2016	Bond Future		Sell	77	0.00
R186 On 03/11/2016	Bond Future		Buy	77	0.00
R186 On 03/11/2016	Bond Future		Buy	111	0.00
R186 On 03/11/2016	Bond Future		Sell	111	0.00
R186 On 03/11/2016	Bond Future		Buy	124	0.00
R186 On 03/11/2016	Bond Future		Sell	124	0.00
R186 On 03/11/2016	Bond Future		Buy	130	0.00
R186 On 03/11/2016	Bond Future		Sell	130	0.00
R186 On 03/11/2016	Bond Future		Buy	179	0.00
R186 On 03/11/2016	Bond Future		Sell	179	0.00
R186 On 03/11/2016	Bond Future		Buy	184	0.00
R186 On 03/11/2016	Bond Future		Sell	184	0.00
R186 On 03/11/2016	Bond Future		Buy	194	0.00
R186 On 03/11/2016	Bond Future		Sell	194	0.00
R186 On 03/11/2016	Bond Future		Buy	232	0.00
R186 On 03/11/2016	Bond Future		Sell	232	0.00
R186 On 03/11/2016	Bond Future		Sell	250	0.00
R186 On 03/11/2016	Bond Future		Buy	250	0.00
R186 On 03/11/2016	Bond Future		Sell	250	0.00
R186 On 03/11/2016	Bond Future		Buy	250	0.00
R186 On 03/11/2016	Bond Future		Buy	358	0.00
R186 On 03/11/2016	Bond Future		Sell	358	0.00
R186 On 03/11/2016	Bond Future		Sell	374	0.00
R186 On 03/11/2016	Bond Future		Buy	374	0.00
R186 On 03/11/2016	Bond Future		Buy	603	0.00
R186 On 03/11/2016	Bond Future		Sell	603	0.00
R186 On 03/11/2016	Bond Future		Buy	1,328	0.00
R186 On 03/11/2016	Bond Future		Sell	1,328	0.00

R186 On 03/11/2016	Bond Future	Buy	3,766	0.00
R186 On 03/11/2016	Bond Future	Sell	3,766	0.00
R186 On 03/11/2016	Bond Future	Sell	6,900	0.00
R186 On 03/11/2016	Bond Future	Buy	6,900	0.00

R197 Bond Future

R197 On 03/11/2016	Bond Future	Buy	1	0.00
R197 On 03/11/2016	Bond Future	Sell	1	0.00
R197 On 03/11/2016	Bond Future	Buy	2	0.00
R197 On 03/11/2016	Bond Future	Sell	2	0.00
R197 On 03/11/2016	Bond Future	Buy	2	0.00
R197 On 03/11/2016	Bond Future	Sell	2	0.00
R197 On 03/11/2016	Bond Future	Buy	3	0.00
R197 On 03/11/2016	Bond Future	Sell	3	0.00
R197 On 03/11/2016	Bond Future	Buy	3	0.00
R197 On 03/11/2016	Bond Future	Sell	3	0.00
R197 On 03/11/2016	Bond Future	Buy	3	0.00
R197 On 03/11/2016	Bond Future	Sell	3	0.00
R197 On 03/11/2016	Bond Future	Buy	5	0.00
R197 On 03/11/2016	Bond Future	Sell	5	0.00
R197 On 03/11/2016	Bond Future	Buy	5	0.00
R197 On 03/11/2016	Bond Future	Sell	5	0.00
R197 On 03/11/2016	Bond Future	Buy	7	0.00
R197 On 03/11/2016	Bond Future	Sell	7	0.00
R197 On 03/11/2016	Bond Future	Buy	9	0.00
R197 On 03/11/2016	Bond Future	Sell	9	0.00
R197 On 03/11/2016	Bond Future	Buy	10	0.00
R197 On 03/11/2016	Bond Future	Sell	10	0.00
R197 On 03/11/2016	Bond Future	Buy	14	0.00
R197 On 03/11/2016	Bond Future	Sell	14	0.00
R197 On 03/11/2016	Bond Future	Buy	19	0.00
R197 On 03/11/2016	Bond Future	Sell	19	0.00
R197 On 03/11/2016	Bond Future	Buy	19	0.00
R197 On 03/11/2016	Bond Future	Sell	19	0.00
R197 On 03/11/2016	Bond Future	Buy	20	0.00
R197 On 03/11/2016	Bond Future	Sell	20	0.00
R197 On 03/11/2016	Bond Future	Buy	21	0.00
R197 On 03/11/2016	Bond Future	Sell	21	0.00
R197 On 03/11/2016	Bond Future	Buy	25	0.00
R197 On 03/11/2016	Bond Future	Sell	25	0.00
R197 On 03/11/2016	Bond Future	Buy	25	0.00
R197 On 03/11/2016	Bond Future	Sell	25	0.00
R197 On 03/11/2016	Bond Future	Buy	26	0.00
R197 On 03/11/2016	Bond Future	Sell	26	0.00
R197 On 03/11/2016	Bond Future	Buy	29	0.00
R197 On 03/11/2016	Bond Future	Sell	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 03/11/2016	Bond Future		Buy	57	0.00
R197 On 03/11/2016	Bond Future		Sell	57	0.00
R197 On 03/11/2016	Bond Future		Buy	170	0.00
R197 On 03/11/2016	Bond Future		Sell	170	0.00
R197 On 03/11/2016	Bond Future		Buy	475	0.00
R197 On 03/11/2016	Bond Future		Sell	475	0.00
R2023 Bond Future					
R023 On 03/11/2016	Bond Future		Buy	284	0.00
R023 On 03/11/2016	Bond Future		Sell	284	0.00
R023 On 03/11/2016	Bond Future		Sell	284	0.00
R023 On 03/11/2016	Bond Future		Buy	284	0.00
R2030 Bond Future					
2030 On 03/11/2016	Bond Future		Buy	460	0.00
2030 On 03/11/2016	Bond Future		Sell	460	0.00
R212 Bond Future					
R212 On 03/11/2016	Bond Future		Buy	1	0.00
R212 On 03/11/2016	Bond Future		Sell	1	0.00
R212 On 03/11/2016	Bond Future		Buy	1	0.00
R212 On 03/11/2016	Bond Future		Sell	1	0.00
R212 On 03/11/2016	Bond Future		Buy	1	0.00
R212 On 03/11/2016	Bond Future		Sell	1	0.00
R212 On 03/11/2016	Bond Future		Buy	1	0.00
R212 On 03/11/2016	Bond Future		Sell	1	0.00
R212 On 03/11/2016	Bond Future		Buy	1	0.00
R212 On 03/11/2016	Bond Future		Sell	1	0.00
R212 On 03/11/2016	Bond Future		Buy	2	0.00
R212 On 03/11/2016	Bond Future		Sell	2	0.00
R212 On 03/11/2016	Bond Future		Buy	3	0.00
R212 On 03/11/2016	Bond Future		Sell	3	0.00
R212 On 03/11/2016	Bond Future		Buy	3	0.00
R212 On 03/11/2016	Bond Future		Sell	3	0.00
R212 On 03/11/2016	Bond Future		Buy	3	0.00
R212 On 03/11/2016	Bond Future		Sell	3	0.00
R212 On 03/11/2016	Bond Future		Buy	4	0.00
R212 On 03/11/2016	Bond Future		Sell	4	0.00
R212 On 03/11/2016	Bond Future		Buy	5	0.00
R212 On 03/11/2016	Bond Future		Sell	5	0.00
R212 On 03/11/2016	Bond Future		Buy	9	0.00

R212 On 03/11/2016	Bond Future	Sell	9	0.00
R212 On 03/11/2016	Bond Future	Buy	11	0.00
R212 On 03/11/2016	Bond Future	Sell	11	0.00
R212 On 03/11/2016	Bond Future	Buy	12	0.00
R212 On 03/11/2016	Bond Future	Sell	12	0.00
R212 On 03/11/2016	Bond Future	Buy	14	0.00
R212 On 03/11/2016	Bond Future	Sell	14	0.00
R212 On 03/11/2016	Bond Future	Buy	33	0.00
R212 On 03/11/2016	Bond Future	Sell	33	0.00
R212 On 03/11/2016	Bond Future	Buy	79	0.00
R212 On 03/11/2016	Bond Future	Sell	79	0.00
R212 On 03/11/2016	Bond Future	Sell	183	0.00
R212 On 03/11/2016	Bond Future	Buy	183	0.00

Grand Total for Daily Detailed Turnover:

18,206

0.00