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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/08/2016

TO DATE : 25/08/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/11/2016			Buy	2	0.00
ALBI On 03/11/2016			Sell	2	0.00
Govi Total Return Index					
GOVI On 02/02/2017	GOVI		Buy	1	0.00
GOVI On 02/02/2017	GOVI		Sell	1	0.00
New Inflation Linked Index					
IGOV On 02/02/2017			Buy	2	0.00
IGOV On 02/02/2017			Sell	2	0.00
R186 Bond Future					
R186 On 03/11/2016			Buy	1	0.00
R186 On 03/11/2016			Sell	1	0.00

R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 03/11/2016	Bond Future	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	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	Sell	14	0.00
R186 On 03/11/2016	Bond Future	Buy	14	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	32	0.00
R186 On 03/11/2016	Bond Future	Buy	32	0.00
R186 On 03/11/2016	Bond Future	Sell	38	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	38	0.00
R186 On 03/11/2016	Bond Future	Sell	44	0.00
R186 On 03/11/2016	Bond Future	Buy	44	0.00
R186 On 03/11/2016	Bond Future	Sell	57	0.00
R186 On 03/11/2016	Bond Future	Buy	57	0.00
R186 On 03/11/2016	Bond Future	Sell	72	0.00
R186 On 03/11/2016	Bond Future	Buy	72	0.00
R186 On 03/11/2016	Bond Future	Sell	87	0.00
R186 On 03/11/2016	Bond Future	Buy	87	0.00
R186 On 03/11/2016	Bond Future	Sell	93	0.00
R186 On 03/11/2016	Bond Future	Buy	93	0.00
R186 On 03/11/2016	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	273	0.00
R186 On 03/11/2016	Bond Future	Buy	273	0.00
R186 On 03/11/2016	Bond Future	Buy	359	0.00
R186 On 03/11/2016	Bond Future	Sell	359	0.00
R186 On 03/11/2016	Bond Future	Sell	2,009	0.00
R186 On 03/11/2016	Bond Future	Buy	2,009	0.00
R186 On 03/11/2016	Bond Future	Sell	2,459	0.00
R186 On 03/11/2016	Bond Future	Buy	2,459	0.00

R208 Bond Futures

R208 On 03/11/2016	Bond Future	Sell	3	0.00
R208 On 03/11/2016	Bond Future	Buy	3	0.00
R208 On 03/11/2016	Bond Future	Sell	18	0.00
R208 On 03/11/2016	Bond Future	Buy	18	0.00
R208 On 03/11/2016	Bond Future	Sell	19	0.00
R208 On 03/11/2016	Bond Future	Buy	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 03/11/2016	Bond Future		Sell	20	0.00
R208 On 03/11/2016	Bond Future		Buy	20	0.00
R208 On 03/11/2016	Bond Future		Sell	22	0.00
R208 On 03/11/2016	Bond Future		Buy	22	0.00
R208 On 03/11/2016	Bond Future		Sell	46	0.00
R208 On 03/11/2016	Bond Future		Buy	46	0.00
R208 On 03/11/2016	Bond Future		Sell	110	0.00
R208 On 03/11/2016	Bond Future		Buy	110	0.00
R208 On 03/11/2016	Bond Future		Sell	229	0.00
R208 On 03/11/2016	Bond Future		Buy	229	0.00
R208 On 03/11/2016	Bond Future		Buy	467	0.00
R208 On 03/11/2016	Bond Future		Sell	467	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Sell	10	0.00
R209 On 03/11/2016	Bond Future		Buy	10	0.00
Grand Total for Daily Detailed Turnover:				6,776	0.00