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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/08/2016 **TO DATE : 30/08/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 03/11/2016 Bond Future			Buy	23	0.00
2046 On 03/11/2016 Bond Future			Sell	23	0.00
R186 Bond Future					
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			Sell	100	0.00
R186 On 03/11/2016 Bond Future			Buy	100	0.00
R186 On 03/11/2016 Bond Future			Sell	100	0.00
R186 On 03/11/2016 Bond Future			Buy	100	0.00
R186 On 03/11/2016 Bond Future			Sell	716	0.00
R186 On 03/11/2016 Bond Future			Buy	716	0.00
R2023 Bond Future					

R023 On 03/11/2016 Bond Future	Buy	50	0.00
R023 On 03/11/2016 Bond Future	Sell	50	0.00
R2037 Bond Future			
2037 On 03/11/2016 Bond Future	Buy	70	0.00
2037 On 03/11/2016 Bond Future	Sell	70	0.00
2037 On 03/11/2016 Bond Future	Buy	1,017	0.00
2037 On 03/11/2016 Bond Future	Sell	1,017	0.00
R2048 Bond Future			
R248 On 03/11/2016 Bond Future	Sell	70	0.00
R248 On 03/11/2016 Bond Future	Buy	70	0.00
R209 Bond Future			
R209 On 03/11/2016 Bond Future	Buy	11	0.00
R209 On 03/11/2016 Bond Future	Sell	11	0.00
Grand Total for Daily Detailed Turnover:		**2,161**	**0.00**