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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/09/2016

TO DATE : 01/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 03/11/2016			Sell	35	0.00
2038 On 03/11/2016			Buy	35	0.00
2038 On 03/11/2016			Sell	35	0.00
2038 On 03/11/2016			Buy	35	0.00
Jibar Tradeable Future					
JBAF On 21/09/2016			Buy	10	0.00
JBAF On 21/09/2016			Sell	10	0.00
R186 Bond Future					
R186 On 03/11/2016			Sell	4	0.00
R186 On 03/11/2016			Buy	4	0.00
R186 On 03/11/2016			Sell	4	0.00
R186 On 03/11/2016			Buy	4	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	7	0.00	
R186 On 03/11/2016	Bond Future		Buy	7	0.00	
R186 On 03/11/2016	Bond Future		Sell	8	0.00	
R186 On 03/11/2016	Bond Future		Buy	8	0.00	
R186 On 03/11/2016	Bond Future		Buy	10	0.00	
R186 On 03/11/2016	Bond Future		Sell	10	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		Buy	19	0.00	
R186 On 03/11/2016	Bond Future		Sell	19	0.00	
R186 On 03/11/2016	Bond Future		Buy	19	0.00	
R186 On 03/11/2016	Bond Future		Sell	19	0.00	
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	20	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	20	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	20	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	20	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	20	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	20	0.00
R186 On 03/11/2016	Bond Future		Sell	33	0.00	
R186 On 03/11/2016	Bond Future		Buy	33	0.00	
R186 On 03/11/2016	Bond Future		Buy	75	0.00	
R186 On 03/11/2016	Bond Future		Sell	75	0.00	
R186 On 03/11/2016	Bond Future		Buy	80	0.00	
R186 On 03/11/2016	Bond Future		Sell	80	0.00	
R186 On 03/11/2016	Bond Future		Sell	80	0.00	
R186 On 03/11/2016	Bond Future		Buy	80	0.00	
R186 On 03/11/2016	Bond Future		Buy	99	0.00	
R186 On 03/11/2016	Bond Future		Sell	99	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	688	0.00	
R186 On 03/11/2016	Bond Future		Buy	688	0.00	
R186 On 03/11/2016	Bond Future		Buy	760	0.00	
R186 On 03/11/2016	Bond Future		Sell	760	0.00	
R186 On 03/11/2016	Bond Future		Buy	5,600	0.00	
R186 On 03/11/2016	Bond Future		Sell	5,600	0.00	

R203 Bond Future

R203 On 03/11/2016	Bond Future		Sell	15,600	0.00
R203 On 03/11/2016	Bond Future		Buy	15,600	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2016			Buy	3	0.00
R248 On 03/11/2016			Sell	3	0.00
R248 On 03/11/2016			Buy	3	0.00
R248 On 03/11/2016			Sell	3	0.00
R248 On 03/11/2016			Buy	5	0.00
R248 On 03/11/2016			Sell	5	0.00
R248 On 03/11/2016			Buy	5	0.00
R248 On 03/11/2016			Sell	5	0.00
R248 On 03/11/2016			Buy	6	0.00
R248 On 03/11/2016			Sell	6	0.00
R248 On 03/11/2016			Buy	8	0.00
R248 On 03/11/2016			Sell	8	0.00
R248 On 03/11/2016			Buy	26	0.00
R248 On 03/11/2016			Sell	26	0.00
R248 On 03/11/2016			Sell	62	0.00
R248 On 03/11/2016			Buy	62	0.00
R248 On 03/11/2016			Buy	62	0.00
R248 On 03/11/2016			Sell	62	0.00
R248 On 03/11/2016			Buy	535	0.00
R248 On 03/11/2016			Sell	535	0.00
R248 On 03/11/2016			Buy	591	0.00
R248 On 03/11/2016			Sell	591	0.00
R207 Bond Future					
R207 On 03/11/2016			Sell	11,860	0.00
R207 On 03/11/2016			Buy	11,860	0.00
R209 Bond Future					
R209 On 03/11/2016			Buy	31	0.00
R209 On 03/11/2016			Sell	31	0.00
R209 On 03/11/2016			Sell	32	0.00
R209 On 03/11/2016			Buy	32	0.00
R209 On 03/11/2016			Sell	2,700	0.00
R209 On 03/11/2016			Buy	2,700	0.00
R209 On 03/11/2016			Buy	2,700	0.00
R209 On 03/11/2016			Sell	2,700	0.00
R209 On 03/11/2016			Sell	2,700	0.00
R209 On 03/11/2016			Buy	2,700	0.00
R209 On 03/11/2016			Sell	2,700	0.00
R209 On 03/11/2016			Buy	2,700	0.00
R209 On 03/11/2016			Buy	12,000	0.00

R209 On 03/11/2016	Bond Future	Sell	12,000	0.00
R213 Bond Future				
R213 On 03/11/2016	Bond Future	Buy	6,840	0.00
R213 On 03/11/2016	Bond Future	Sell	6,840	0.00
R214 Bond Future				
R214 On 03/11/2016	Bond Future	Buy	8,260	0.00
R214 On 03/11/2016	Bond Future	Sell	8,260	0.00
Grand Total for Daily Detailed Turnover:			74,571	0.00