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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/09/2016

TO DATE : 16/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/11/2016			Sell	1	0.00
ALBI On 03/11/2016			Buy	1	0.00
I2050 Bond Future					
2050 On 03/11/2016			Sell	18	0.00
2050 On 03/11/2016			Buy	18	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			Buy	2	0.00
R186 On 03/11/2016			Sell	2	0.00
R186 On 03/11/2016			Buy	2	0.00
R186 On 03/11/2016			Sell	2	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	9	0.00	
R186 On 03/11/2016	Bond Future		Sell	9	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	9	0.00	
R186 On 03/11/2016	Bond Future		Sell	9	0.00	
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	40	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	40	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	120	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	120	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	140	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	140	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	320	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	320	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	410	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	410	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	560	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	560	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	780	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	780	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	1,690	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	1,690	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	1,960	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	1,960	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	7,000	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	7,000	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/11/2016	Bond Future		Sell	3	0.00
2030 On 03/11/2016	Bond Future		Buy	3	0.00
2030 On 03/11/2016	Bond Future		Sell	3	0.00
2030 On 03/11/2016	Bond Future		Buy	3	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Sell	6	0.00
2030 On 03/11/2016	Bond Future		Buy	6	0.00
2030 On 03/11/2016	Bond Future		Sell	6	0.00
2030 On 03/11/2016	Bond Future		Buy	6	0.00
2030 On 03/11/2016	Bond Future		Sell	6	0.00
2030 On 03/11/2016	Bond Future		Buy	6	0.00
2030 On 03/11/2016	Bond Future		Sell	6	0.00
2030 On 03/11/2016	Bond Future		Buy	6	0.00
2030 On 03/11/2016	Bond Future		Sell	7	0.00
2030 On 03/11/2016	Bond Future		Buy	7	0.00
2030 On 03/11/2016	Bond Future		Sell	7	0.00
2030 On 03/11/2016	Bond Future		Buy	7	0.00
2030 On 03/11/2016	Bond Future		Sell	8	0.00
2030 On 03/11/2016	Bond Future		Buy	8	0.00
2030 On 03/11/2016	Bond Future		Sell	8	0.00
2030 On 03/11/2016	Bond Future		Buy	8	0.00
2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Sell	13	0.00
2030 On 03/11/2016	Bond Future		Buy	13	0.00
2030 On 03/11/2016	Bond Future		Sell	18	0.00
2030 On 03/11/2016	Bond Future		Buy	18	0.00

2030 On 03/11/2016	Bond Future	Sell	34	0.00
2030 On 03/11/2016	Bond Future	Buy	34	0.00
2030 On 03/11/2016	Bond Future	Sell	44	0.00
2030 On 03/11/2016	Bond Future	Buy	44	0.00
2030 On 03/11/2016	Bond Future	Sell	45	0.00
2030 On 03/11/2016	Bond Future	Buy	45	0.00
2030 On 03/11/2016	Bond Future	Sell	50	0.00
2030 On 03/11/2016	Bond Future	Buy	50	0.00
2030 On 03/11/2016	Bond Future	Sell	162	0.00
2030 On 03/11/2016	Bond Future	Buy	162	0.00
2030 On 03/11/2016	Bond Future	Sell	318	0.00
2030 On 03/11/2016	Bond Future	Buy	318	0.00
2030 On 03/11/2016	Bond Future	Sell	965	0.00
2030 On 03/11/2016	Bond Future	Buy	965	0.00
2030 On 03/11/2016	Bond Future	Sell	1,750	0.00
2030 On 03/11/2016	Bond Future	Buy	1,750	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future	Buy	1	0.00
R204 On 03/11/2016	Bond Future	Sell	1	0.00
R204 On 03/11/2016	Bond Future	Buy	1	0.00
R204 On 03/11/2016	Bond Future	Sell	1	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future	Sell	4	0.00
R248 On 03/11/2016	Bond Future	Buy	4	0.00
R248 On 03/11/2016	Bond Future	Sell	5	0.00
R248 On 03/11/2016	Bond Future	Buy	5	0.00
R248 On 03/11/2016	Bond Future	Sell	7	0.00
R248 On 03/11/2016	Bond Future	Buy	7	0.00
R248 On 03/11/2016	Bond Future	Sell	9	0.00
R248 On 03/11/2016	Bond Future	Buy	9	0.00
R248 On 03/11/2016	Bond Future	Sell	10	0.00
R248 On 03/11/2016	Bond Future	Buy	10	0.00
R248 On 03/11/2016	Bond Future	Sell	22	0.00
R248 On 03/11/2016	Bond Future	Buy	22	0.00
R248 On 03/11/2016	Bond Future	Buy	57	0.00
R248 On 03/11/2016	Bond Future	Sell	57	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future	Sell	47	0.00
R209 On 03/11/2016	Bond Future	Buy	47	0.00

Grand Total for Daily Detailed Turnover:

17,736 0.00