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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/09/2016

TO DATE : 20/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 03/11/2016			Sell	4	0.00
2033 On 03/11/2016			Buy	4	0.00
2033 On 03/11/2016			Sell	21	0.00
2033 On 03/11/2016			Buy	21	0.00
R186 Bond Future					
R186 On 03/11/2016			Sell	3	0.00
R186 On 03/11/2016			Buy	3	0.00
R186 On 03/11/2016			Buy	3	0.00
R186 On 03/11/2016			Sell	3	0.00
R186 On 03/11/2016			Sell	10	0.00
R186 On 03/11/2016			Buy	10	0.00
R186 On 02/02/2017	9.50	Put	Buy	26	0.00
R186 On 02/02/2017	9.50	Put	Sell	26	0.00

R186 On 03/11/2016	Bond Future	Sell	224	0.00
R186 On 03/11/2016	Bond Future	Buy	224	0.00
R186 On 03/11/2016	Bond Future	Sell	360	0.00
R186 On 03/11/2016	Bond Future	Buy	360	0.00
R186 On 03/11/2016	Bond Future	Sell	584	0.00
R186 On 03/11/2016	Bond Future	Buy	584	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Sell	500	0.00
R023 On 03/11/2016	Bond Future	Buy	500	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future	Buy	55	0.00
2030 On 03/11/2016	Bond Future	Sell	55	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future	Buy	2	0.00
R204 On 03/11/2016	Bond Future	Sell	2	0.00
R204 On 03/11/2016	Bond Future	Buy	2	0.00
R204 On 03/11/2016	Bond Future	Sell	2	0.00

R2044 Bond Future

2044 On 03/11/2016	Bond Future	Sell	55	0.00
2044 On 03/11/2016	Bond Future	Buy	55	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future	Sell	1	0.00
R248 On 03/11/2016	Bond Future	Buy	1	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future	Sell	850	0.00
R207 On 03/11/2016	Bond Future	Buy	850	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future	Buy	4	0.00
R209 On 03/11/2016	Bond Future	Sell	4	0.00
R209 On 03/11/2016	Bond Future	Buy	6	0.00
R209 On 03/11/2016	Bond Future	Sell	6	0.00
R209 On 03/11/2016	Bond Future	Buy	13	0.00
R209 On 03/11/2016	Bond Future	Sell	13	0.00
R209 On 03/11/2016	Bond Future	Buy	15	0.00
R209 On 03/11/2016	Bond Future	Sell	15	0.00
R209 On 03/11/2016	Bond Future	Buy	27	0.00
R209 On 03/11/2016	Bond Future	Sell	27	0.00
R209 On 03/11/2016	Bond Future	Buy	53	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2016	Bond Future		Sell	53	0.00
R209 On 03/11/2016	Bond Future		Buy	118	0.00
R209 On 03/11/2016	Bond Future		Sell	118	0.00
R210 Bond Future					
R210 On 03/11/2016	Bond Future		Buy	12	0.00
R210 On 03/11/2016	Bond Future		Sell	12	0.00
Grand Total for Daily Detailed Turnover:				2,948	0.00