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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/02/2016

TO DATE : 24/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/05/2016	Bond Future		Buy	1	0.00
2025 On 05/05/2016	Bond Future		Sell	1	0.00
2025 On 05/05/2016	Bond Future		Buy	3	0.00
2025 On 05/05/2016	Bond Future		Sell	3	0.00
2025 On 05/05/2016	Bond Future		Buy	141	0.00
2025 On 05/05/2016	Bond Future		Sell	141	0.00
2025 On 05/05/2016	Bond Future		Sell	145	0.00
2025 On 05/05/2016	Bond Future		Buy	145	0.00
I2046 Bond Future					
2046 On 05/05/2016	Bond Future		Sell	3	0.00
2046 On 05/05/2016	Bond Future		Buy	3	0.00
2046 On 05/05/2016	Bond Future		Sell	3	0.00
2046 On 05/05/2016	Bond Future		Buy	3	0.00

2046 On 05/05/2016	Bond Future	Sell	6	0.00
2046 On 05/05/2016	Bond Future	Buy	6	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	Buy	13	0.00
R186 On 05/05/2016	Bond Future	Sell	13	0.00
R186 On 05/05/2016	Bond Future	Buy	15	0.00
R186 On 05/05/2016	Bond Future	Sell	15	0.00
R186 On 05/05/2016	Bond Future	Buy	28	0.00
R186 On 05/05/2016	Bond Future	Sell	28	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future	Buy	1	0.00
R197 On 05/05/2016	Bond Future	Sell	1	0.00
R197 On 05/05/2016	Bond Future	Buy	1	0.00
R197 On 05/05/2016	Bond Future	Sell	1	0.00
R197 On 05/05/2016	Bond Future	Buy	56	0.00
R197 On 05/05/2016	Bond Future	Sell	56	0.00
R197 On 05/05/2016	Bond Future	Buy	58	0.00
R197 On 05/05/2016	Bond Future	Sell	58	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future	Buy	1	0.00
R202 On 05/05/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Buy	1	0.00
R202 On 05/05/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Buy	1	0.00
R202 On 05/05/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Buy	18	0.00
R202 On 05/05/2016	Bond Future	Sell	18	0.00
R202 On 05/05/2016	Bond Future	Buy	21	0.00
R202 On 05/05/2016	Bond Future	Sell	21	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future	Sell	25	0.00
R203 On 05/05/2016	Bond Future	Buy	25	0.00
R203 On 05/05/2016	Bond Future	Sell	25	0.00
R203 On 05/05/2016	Bond Future	Buy	25	0.00

R211 Bond Future

R211 On 05/05/2016	Bond Future	Sell	1	0.00
R211 On 05/05/2016	Bond Future	Buy	1	0.00
R211 On 05/05/2016	Bond Future	Sell	1	0.00
R211 On 05/05/2016	Bond Future	Buy	1	0.00
R211 On 05/05/2016	Bond Future	Sell	1	0.00
R211 On 05/05/2016	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R211 On 05/05/2016	Bond Future		Sell	2	0.00
R211 On 05/05/2016	Bond Future		Buy	2	0.00
R211 On 05/05/2016	Bond Future		Sell	5	0.00
R211 On 05/05/2016	Bond Future		Buy	5	0.00
R213 Bond Future					
R213 On 05/05/2016	Bond Future		Buy	2	0.00
R213 On 05/05/2016	Bond Future		Sell	2	0.00
R213 On 05/05/2016	Bond Future		Buy	2	0.00
R213 On 05/05/2016	Bond Future		Sell	2	0.00
R213 On 05/05/2016	Bond Future		Buy	4	0.00
R213 On 05/05/2016	Bond Future		Sell	4	0.00
R213 On 05/05/2016	Bond Future		Buy	5	0.00
R213 On 05/05/2016	Bond Future		Sell	5	0.00
R213 On 05/05/2016	Bond Future		Buy	6	0.00
R213 On 05/05/2016	Bond Future		Sell	6	0.00
R213 On 05/05/2016	Bond Future		Buy	10	0.00
R213 On 05/05/2016	Bond Future		Sell	10	0.00
R213 On 05/05/2016	Bond Future		Buy	12	0.00
R213 On 05/05/2016	Bond Future		Sell	12	0.00
R213 On 05/05/2016	Bond Future		Buy	14	0.00
R213 On 05/05/2016	Bond Future		Sell	14	0.00
R213 On 05/05/2016	Bond Future		Buy	15	0.00
R213 On 05/05/2016	Bond Future		Sell	15	0.00
R213 On 05/05/2016	Bond Future		Buy	16	0.00
R213 On 05/05/2016	Bond Future		Sell	16	0.00
R213 On 05/05/2016	Bond Future		Buy	31	0.00
R213 On 05/05/2016	Bond Future		Sell	31	0.00
R213 On 05/05/2016	Bond Future		Buy	35	0.00
R213 On 05/05/2016	Bond Future		Sell	35	0.00
R213 On 05/05/2016	Bond Future		Buy	36	0.00
R213 On 05/05/2016	Bond Future		Sell	36	0.00
R213 On 05/05/2016	Bond Future		Buy	39	0.00
R213 On 05/05/2016	Bond Future		Sell	39	0.00
R213 On 05/05/2016	Bond Future		Buy	47	0.00
R213 On 05/05/2016	Bond Future		Sell	47	0.00
R213 On 05/05/2016	Bond Future		Buy	89	0.00
R213 On 05/05/2016	Bond Future		Sell	89	0.00
R213 On 05/05/2016	Bond Future		Buy	117	0.00
R213 On 05/05/2016	Bond Future		Sell	117	0.00
R213 On 05/05/2016	Bond Future		Buy	199	0.00
R213 On 05/05/2016	Bond Future		Sell	199	0.00

R213 On 05/05/2016	Bond Future	Buy	223	0.00
R213 On 05/05/2016	Bond Future	Sell	223	0.00
R213 On 05/05/2016	Bond Future	Sell	400	0.00
R213 On 05/05/2016	Bond Future	Buy	400	0.00
R213 On 05/05/2016	Bond Future	Buy	498	0.00
R213 On 05/05/2016	Bond Future	Sell	498	0.00
R213 On 05/05/2016	Bond Future	Sell	1,000	0.00
R213 On 05/05/2016	Bond Future	Buy	1,000	0.00

Grand Total for Daily Detailed Turnover:

3,376

0.00