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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/05/2016

TO DATE : 18/05/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 04/08/2016	Bond Future		Buy	2	0.00
R186 On 04/08/2016	Bond Future		Sell	2	0.00
R186 On 04/08/2016	Bond Future		Buy	4	0.00
R186 On 04/08/2016	Bond Future		Sell	4	0.00
R186 On 04/08/2016	Bond Future		Buy	5	0.00
R186 On 04/08/2016	Bond Future		Sell	5	0.00
R186 On 04/08/2016	Bond Future		Buy	7	0.00
R186 On 04/08/2016	Bond Future		Sell	7	0.00
R186 On 04/08/2016	Bond Future		Sell	8	0.00
R186 On 04/08/2016	Bond Future		Buy	8	0.00
R186 On 04/08/2016	Bond Future		Sell	10	0.00
R186 On 04/08/2016	Bond Future		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Buy	11	0.00
R186 On 04/08/2016	Bond Future		Sell	11	0.00

R186 On 04/08/2016	Bond Future	Sell	12	0.00
R186 On 04/08/2016	Bond Future	Buy	12	0.00
R186 On 04/08/2016	Bond Future	Sell	12	0.00
R186 On 04/08/2016	Bond Future	Buy	12	0.00
R186 On 04/08/2016	Bond Future	Sell	15	0.00
R186 On 04/08/2016	Bond Future	Buy	15	0.00
R186 On 04/08/2016	Bond Future	Sell	16	0.00
R186 On 04/08/2016	Bond Future	Buy	16	0.00
R186 On 04/08/2016	Bond Future	Buy	16	0.00
R186 On 04/08/2016	Bond Future	Sell	16	0.00
R186 On 04/08/2016	Bond Future	Buy	20	0.00
R186 On 04/08/2016	Bond Future	Sell	20	0.00
R186 On 04/08/2016	Bond Future	Buy	21	0.00
R186 On 04/08/2016	Bond Future	Sell	21	0.00
R186 On 04/08/2016	Bond Future	Buy	24	0.00
R186 On 04/08/2016	Bond Future	Sell	24	0.00
R186 On 04/08/2016	Bond Future	Sell	26	0.00
R186 On 04/08/2016	Bond Future	Buy	26	0.00
R186 On 04/08/2016	Bond Future	Buy	36	0.00
R186 On 04/08/2016	Bond Future	Sell	36	0.00
R186 On 04/08/2016	Bond Future	Buy	45	0.00
R186 On 04/08/2016	Bond Future	Sell	45	0.00
R186 On 04/08/2016	Bond Future	Buy	49	0.00
R186 On 04/08/2016	Bond Future	Sell	49	0.00
R186 On 04/08/2016	Bond Future	Buy	50	0.00
R186 On 04/08/2016	Bond Future	Sell	50	0.00
R186 On 04/08/2016	Bond Future	Sell	63	0.00
R186 On 04/08/2016	Bond Future	Buy	63	0.00
R186 On 04/08/2016	Bond Future	Sell	65	0.00
R186 On 04/08/2016	Bond Future	Buy	65	0.00
R186 On 04/08/2016	Bond Future	Sell	65	0.00
R186 On 04/08/2016	Bond Future	Buy	65	0.00
R186 On 04/08/2016	Bond Future	Sell	69	0.00
R186 On 04/08/2016	Bond Future	Buy	69	0.00
R186 On 04/08/2016	Bond Future	Buy	70	0.00
R186 On 04/08/2016	Bond Future	Sell	70	0.00
R186 On 04/08/2016	Bond Future	Sell	72	0.00
R186 On 04/08/2016	Bond Future	Buy	72	0.00
R186 On 04/08/2016	Bond Future	Sell	73	0.00
R186 On 04/08/2016	Bond Future	Buy	73	0.00
R186 On 04/08/2016	Bond Future	Sell	79	0.00
R186 On 04/08/2016	Bond Future	Buy	79	0.00
R186 On 04/08/2016	Bond Future	Sell	96	0.00
R186 On 04/08/2016	Bond Future	Buy	96	0.00
R186 On 04/08/2016	Bond Future	Sell	106	0.00
R186 On 04/08/2016	Bond Future	Buy	106	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Sell	134	0.00
R186 On 04/08/2016	Bond Future		Buy	134	0.00
R186 On 04/08/2016	Bond Future		Buy	140	0.00
R186 On 04/08/2016	Bond Future		Sell	140	0.00
R186 On 04/08/2016	Bond Future		Sell	140	0.00
R186 On 04/08/2016	Bond Future		Buy	140	0.00
R186 On 04/08/2016	Bond Future		Sell	156	0.00
R186 On 04/08/2016	Bond Future		Buy	156	0.00
R186 On 04/08/2016	Bond Future		Sell	176	0.00
R186 On 04/08/2016	Bond Future		Buy	176	0.00
R186 On 04/08/2016	Bond Future		Sell	186	0.00
R186 On 04/08/2016	Bond Future		Buy	186	0.00
R186 On 04/08/2016	Bond Future		Sell	254	0.00
R186 On 04/08/2016	Bond Future		Buy	254	0.00
R186 On 04/08/2016	Bond Future		Sell	265	0.00
R186 On 04/08/2016	Bond Future		Buy	265	0.00
R186 On 04/08/2016	Bond Future		Sell	266	0.00
R186 On 04/08/2016	Bond Future		Buy	266	0.00
R186 On 04/08/2016	Bond Future		Buy	275	0.00
R186 On 04/08/2016	Bond Future		Sell	275	0.00
R186 On 04/08/2016	Bond Future		Sell	285	0.00
R186 On 04/08/2016	Bond Future		Buy	285	0.00
R186 On 04/08/2016	Bond Future		Sell	359	0.00
R186 On 04/08/2016	Bond Future		Buy	359	0.00
R186 On 04/08/2016	Bond Future		Buy	360	0.00
R186 On 04/08/2016	Bond Future		Sell	360	0.00
R186 On 04/08/2016	Bond Future		Buy	466	0.00
R186 On 04/08/2016	Bond Future		Sell	466	0.00
R186 On 04/08/2016	Bond Future		Buy	470	0.00
R186 On 04/08/2016	Bond Future		Sell	470	0.00
R186 On 04/08/2016	Bond Future		Buy	540	0.00
R186 On 04/08/2016	Bond Future		Sell	540	0.00
R186 On 04/08/2016	Bond Future		Sell	614	0.00
R186 On 04/08/2016	Bond Future		Buy	614	0.00
R186 On 04/08/2016	Bond Future		Sell	625	0.00
R186 On 04/08/2016	Bond Future		Buy	625	0.00
R186 On 04/08/2016	Bond Future		Buy	700	0.00
R186 On 04/08/2016	Bond Future		Sell	700	0.00
R186 On 04/08/2016	Bond Future		Sell	1,000	0.00
R186 On 04/08/2016	Bond Future		Buy	1,000	0.00
R186 On 04/08/2016	Bond Future		Buy	1,143	0.00
R186 On 04/08/2016	Bond Future		Sell	1,143	0.00

R186 On 04/08/2016	Bond Future	Sell	1,569	0.00
R186 On 04/08/2016	Bond Future	Buy	1,569	0.00
R186 On 04/08/2016	Bond Future	Sell	2,650	0.00
R186 On 04/08/2016	Bond Future	Buy	2,650	0.00
R186 On 04/08/2016	Bond Future	Buy	2,650	0.00
R186 On 04/08/2016	Bond Future	Sell	2,650	0.00
R186 On 04/08/2016	Bond Future	Sell	5,000	0.00
R186 On 04/08/2016	Bond Future	Buy	5,000	0.00

R2032 Bond Future

2032 On 04/08/2016	Bond Future	Sell	18	0.00
2032 On 04/08/2016	Bond Future	Buy	18	0.00
2032 On 04/08/2016	Bond Future	Sell	42	0.00
2032 On 04/08/2016	Bond Future	Buy	42	0.00
2032 On 04/08/2016	Bond Future	Sell	140	0.00
2032 On 04/08/2016	Bond Future	Buy	140	0.00

R204 Bond Future

R204 On 04/08/2016	Bond Future	Sell	14	0.00
R204 On 04/08/2016	Bond Future	Buy	14	0.00
R204 On 04/08/2016	Bond Future	Sell	14	0.00
R204 On 04/08/2016	Bond Future	Buy	14	0.00

R2044 Bond Future

2044 On 04/08/2016	Bond Future	Sell	1	0.00
2044 On 04/08/2016	Bond Future	Buy	1	0.00
2044 On 04/08/2016	Bond Future	Sell	1	0.00
2044 On 04/08/2016	Bond Future	Buy	1	0.00
2044 On 04/08/2016	Bond Future	Sell	2	0.00
2044 On 04/08/2016	Bond Future	Buy	2	0.00
2044 On 04/08/2016	Bond Future	Sell	5	0.00
2044 On 04/08/2016	Bond Future	Buy	5	0.00
2044 On 04/08/2016	Bond Future	Sell	9	0.00
2044 On 04/08/2016	Bond Future	Buy	9	0.00
2044 On 04/08/2016	Bond Future	Sell	9	0.00
2044 On 04/08/2016	Bond Future	Buy	9	0.00
2044 On 04/08/2016	Bond Future	Buy	27	0.00
2044 On 04/08/2016	Bond Future	Sell	27	0.00

R207 Bond Future

R207 On 04/08/2016	Bond Future	Buy	53	0.00
R207 On 04/08/2016	Bond Future	Sell	53	0.00
R207 On 04/08/2016	Bond Future	Buy	247	0.00
R207 On 04/08/2016	Bond Future	Sell	247	0.00
R207 On 04/08/2016	Bond Future	Buy	300	0.00
R207 On 04/08/2016	Bond Future	Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 Bond Future					
R214 On 04/08/2016	Bond Future		Buy	61	0.00
R214 On 04/08/2016	Bond Future		Sell	61	0.00
R214 On 04/08/2016	Bond Future		Buy	61	0.00
R214 On 04/08/2016	Bond Future		Sell	61	0.00
Grand Total for Daily Detailed Turnover:				22,574	0.00