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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/08/2016

TO DATE : 17/08/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2025 Bond Future

2025 On 03/11/2016	Bond Future		Buy	9	0.00
2025 On 03/11/2016	Bond Future		Sell	9	0.00
2025 On 03/11/2016	Bond Future		Sell	9	0.00
2025 On 03/11/2016	Bond Future		Buy	9	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	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	8	0.00
R186 On 03/11/2016	Bond Future		Buy	8	0.00
R186 On 03/11/2016	Bond Future		Sell	14	0.00
R186 On 03/11/2016	Bond Future		Buy	14	0.00

R186 On 03/11/2016	Bond Future	Sell	17	0.00
R186 On 03/11/2016	Bond Future	Buy	17	0.00
R186 On 03/11/2016	Bond Future	Sell	20	0.00
R186 On 03/11/2016	Bond Future	Buy	20	0.00
R186 On 03/11/2016	Bond Future	Sell	21	0.00
R186 On 03/11/2016	Bond Future	Buy	21	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Sell	24	0.00
R186 On 03/11/2016	Bond Future	Buy	24	0.00
R186 On 03/11/2016	Bond Future	Sell	32	0.00
R186 On 03/11/2016	Bond Future	Buy	32	0.00
R186 On 03/11/2016	Bond Future	Sell	42	0.00
R186 On 03/11/2016	Bond Future	Buy	42	0.00
R186 On 03/11/2016	Bond Future	Sell	60	0.00
R186 On 03/11/2016	Bond Future	Buy	60	0.00
R186 On 03/11/2016	Bond Future	Sell	83	0.00
R186 On 03/11/2016	Bond Future	Buy	83	0.00
R186 On 03/11/2016	Bond Future	Sell	220	0.00
R186 On 03/11/2016	Bond Future	Buy	220	0.00
R186 On 03/11/2016	Bond Future	Sell	230	0.00
R186 On 03/11/2016	Bond Future	Buy	230	0.00
R186 On 03/11/2016	Bond Future	Sell	230	0.00
R186 On 03/11/2016	Bond Future	Buy	230	0.00
R186 On 03/11/2016	Bond Future	Sell	350	0.00
R186 On 03/11/2016	Bond Future	Buy	350	0.00
R186 On 03/11/2016	Bond Future	Sell	572	0.00
R186 On 03/11/2016	Bond Future	Buy	572	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	Buy	29	0.00
2030 On 03/11/2016	Bond Future	Sell	29	0.00
2030 On 03/11/2016	Bond Future	Sell	29	0.00
2030 On 03/11/2016	Bond Future	Buy	29	0.00
2030 On 03/11/2016	Bond Future	Sell	249	0.00
2030 On 03/11/2016	Bond Future	Buy	249	0.00
2030 On 03/11/2016	Bond Future	Sell	250	0.00
2030 On 03/11/2016	Bond Future	Buy	250	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future	Buy	9	0.00
R204 On 03/11/2016	Bond Future	Sell	9	0.00
R204 On 03/11/2016	Bond Future	Buy	17	0.00
R204 On 03/11/2016	Bond Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/11/2016			Buy	17	0.00
R204 On 03/11/2016			Sell	17	0.00
R204 On 03/11/2016			Buy	24	0.00
R204 On 03/11/2016			Sell	24	0.00
R204 On 03/11/2016			Buy	58	0.00
R204 On 03/11/2016			Sell	58	0.00
R204 On 03/11/2016			Buy	305	0.00
R204 On 03/11/2016			Sell	305	0.00
R204 On 03/11/2016			Buy	570	0.00
R204 On 03/11/2016			Sell	570	0.00
R204 On 03/11/2016			Buy	1,000	0.00
R204 On 03/11/2016			Sell	1,000	0.00

R207 Bond Future

R207 On 03/11/2016			Sell	6	0.00
R207 On 03/11/2016			Buy	6	0.00
R207 On 03/11/2016			Sell	7	0.00
R207 On 03/11/2016			Buy	7	0.00
R207 On 03/11/2016			Buy	13	0.00
R207 On 03/11/2016			Sell	13	0.00
R207 On 03/11/2016			Sell	30	0.00
R207 On 03/11/2016			Buy	30	0.00
R207 On 03/11/2016			Buy	43	0.00
R207 On 03/11/2016			Sell	43	0.00
R207 On 03/11/2016			Buy	79	0.00
R207 On 03/11/2016			Sell	79	0.00
R207 On 03/11/2016			Buy	228	0.00
R207 On 03/11/2016			Sell	228	0.00
R207 On 03/11/2016			Buy	291	0.00
R207 On 03/11/2016			Sell	291	0.00
R207 On 03/11/2016			Buy	355	0.00
R207 On 03/11/2016			Sell	355	0.00
R207 On 03/11/2016			Buy	1,034	0.00
R207 On 03/11/2016			Sell	1,034	0.00
R207 On 03/11/2016			Sell	2,000	0.00
R207 On 03/11/2016			Buy	2,000	0.00

R208 Bond Futures

R208 On 03/11/2016			Sell	8	0.00
R208 On 03/11/2016			Buy	8	0.00
R208 On 03/11/2016			Sell	10	0.00

R208 On 03/11/2016	Bond Future	Buy	10	0.00
R208 On 03/11/2016	Bond Future	Sell	10	0.00
R208 On 03/11/2016	Bond Future	Buy	10	0.00
R208 On 03/11/2016	Bond Future	Sell	12	0.00
R208 On 03/11/2016	Bond Future	Buy	12	0.00
R208 On 03/11/2016	Bond Future	Buy	25	0.00
R208 On 03/11/2016	Bond Future	Sell	25	0.00
R208 On 03/11/2016	Bond Future	Sell	26	0.00
R208 On 03/11/2016	Bond Future	Buy	26	0.00
R208 On 03/11/2016	Bond Future	Buy	28	0.00
R208 On 03/11/2016	Bond Future	Sell	28	0.00
R208 On 03/11/2016	Bond Future	Sell	37	0.00
R208 On 03/11/2016	Bond Future	Buy	37	0.00
R208 On 03/11/2016	Bond Future	Sell	45	0.00
R208 On 03/11/2016	Bond Future	Buy	45	0.00
R208 On 03/11/2016	Bond Future	Buy	46	0.00
R208 On 03/11/2016	Bond Future	Sell	46	0.00
R208 On 03/11/2016	Bond Future	Buy	62	0.00
R208 On 03/11/2016	Bond Future	Sell	62	0.00
R208 On 03/11/2016	Bond Future	Buy	81	0.00
R208 On 03/11/2016	Bond Future	Sell	81	0.00
R208 On 03/11/2016	Bond Future	Buy	86	0.00
R208 On 03/11/2016	Bond Future	Sell	86	0.00
R208 On 03/11/2016	Bond Future	Buy	124	0.00
R208 On 03/11/2016	Bond Future	Sell	124	0.00
R208 On 03/11/2016	Bond Future	Buy	221	0.00
R208 On 03/11/2016	Bond Future	Sell	221	0.00
R208 On 03/11/2016	Bond Future	Sell	250	0.00
R208 On 03/11/2016	Bond Future	Buy	250	0.00
R208 On 03/11/2016	Bond Future	Buy	358	0.00
R208 On 03/11/2016	Bond Future	Sell	358	0.00
R208 On 03/11/2016	Bond Future	Buy	423	0.00
R208 On 03/11/2016	Bond Future	Sell	423	0.00
R208 On 03/11/2016	Bond Future	Buy	735	0.00
R208 On 03/11/2016	Bond Future	Sell	735	0.00
R208 On 03/11/2016	Bond Future	Buy	759	0.00
R208 On 03/11/2016	Bond Future	Sell	759	0.00
R208 On 03/11/2016	Bond Future	Buy	2,500	0.00
R208 On 03/11/2016	Bond Future	Sell	2,500	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future	Sell	240	0.00
R209 On 03/11/2016	Bond Future	Buy	240	0.00
R209 On 03/11/2016	Bond Future	Sell	240	0.00
R209 On 03/11/2016	Bond Future	Buy	240	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 Bond Future					
R210 On 03/11/2016	Bond Future		Sell	10	0.00
R210 On 03/11/2016	Bond Future		Buy	10	0.00
R213 Bond Future					
R213 On 03/11/2016	Bond Future		Buy	549	0.00
R213 On 03/11/2016	Bond Future		Sell	549	0.00
Grand Total for Daily Detailed Turnover:				15,501	0.00