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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/08/2016

TO DATE : 26/08/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
Govi Total Return Index					
GOVI On 03/11/2016	GOVI		Buy	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00
I2033 Bond Future					
2033 On 03/11/2016	Bond Future		Sell	75	0.00
2033 On 03/11/2016	Bond Future		Buy	75	0.00
2033 On 03/11/2016	Bond Future		Sell	225	0.00
2033 On 03/11/2016	Bond Future		Buy	225	0.00

2033 On 03/11/2016	Bond Future	Buy	300	0.00
2033 On 03/11/2016	Bond Future	Sell	300	0.00

I2046 Bond Future

2046 On 03/11/2016	Bond Future	Sell	130	0.00
2046 On 03/11/2016	Bond Future	Buy	130	0.00
2046 On 03/11/2016	Bond Future	Sell	370	0.00
2046 On 03/11/2016	Bond Future	Buy	370	0.00
2046 On 03/11/2016	Bond Future	Buy	500	0.00
2046 On 03/11/2016	Bond Future	Sell	500	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	500	0.00
R186 On 03/11/2016	Bond Future	Sell	500	0.00
R186 On 03/11/2016	Bond Future	Sell	500	0.00
R186 On 03/11/2016	Bond Future	Buy	500	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Buy	37	0.00
R023 On 03/11/2016	Bond Future	Sell	37	0.00
R023 On 03/11/2016	Bond Future	Sell	37	0.00
R023 On 03/11/2016	Bond Future	Buy	37	0.00

R203 Bond Future

R203 On 03/11/2016	Bond Future	Sell	1	0.00
R203 On 03/11/2016	Bond Future	Buy	1	0.00
R203 On 03/11/2016	Bond Future	Sell	3	0.00
R203 On 03/11/2016	Bond Future	Buy	3	0.00
R203 On 03/11/2016	Bond Future	Sell	16	0.00
R203 On 03/11/2016	Bond Future	Buy	16	0.00
R203 On 03/11/2016	Bond Future	Sell	18	0.00
R203 On 03/11/2016	Bond Future	Buy	18	0.00
R203 On 03/11/2016	Bond Future	Sell	19	0.00
R203 On 03/11/2016	Bond Future	Buy	19	0.00
R203 On 03/11/2016	Bond Future	Sell	20	0.00
R203 On 03/11/2016	Bond Future	Buy	20	0.00
R203 On 03/11/2016	Bond Future	Sell	42	0.00
R203 On 03/11/2016	Bond Future	Buy	42	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 03/11/2016			Sell	101	0.00
R203 On 03/11/2016			Buy	101	0.00
R203 On 03/11/2016			Sell	210	0.00
R203 On 03/11/2016			Buy	210	0.00
R203 On 03/11/2016			Sell	430	0.00
R203 On 03/11/2016			Buy	430	0.00
R207 Bond Future					
R207 On 03/08/2017	8.19	Call	Sell	19	0.00
R207 On 03/08/2017	8.19	Call	Buy	19	0.00
R207 On 03/08/2017	8.19	Call	Sell	32	0.00
R207 On 03/08/2017	8.19	Call	Buy	32	0.00
R207 On 03/08/2017	8.19	Call	Sell	51	0.00
R207 On 03/08/2017	8.19	Call	Buy	51	0.00
R213 Bond Future					
R213 On 03/11/2016			Buy	13	0.00
R213 On 03/11/2016			Sell	13	0.00
R213 On 03/11/2016			Buy	19	0.00
R213 On 03/11/2016			Sell	19	0.00
R213 On 03/11/2016			Buy	20	0.00
R213 On 03/11/2016			Sell	20	0.00
R213 On 03/11/2016			Buy	22	0.00
R213 On 03/11/2016			Sell	22	0.00
R213 On 03/11/2016			Buy	66	0.00
R213 On 03/11/2016			Sell	66	0.00
R213 On 03/11/2016			Buy	89	0.00
R213 On 03/11/2016			Sell	89	0.00
R213 On 03/11/2016			Buy	124	0.00
R213 On 03/11/2016			Sell	124	0.00
R213 On 03/11/2016			Sell	353	0.00
R213 On 03/11/2016			Buy	353	0.00
Grand Total for Daily Detailed Turnover:				4,646	0.00