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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/09/2016

TO DATE : 02/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
10Y STND					
IS10 On 21/09/2026			Sell	102	0.00
IS10 On 21/09/2026			Buy	102	0.00
IS10 On 21/09/2026			Sell	116	0.00
IS10 On 21/09/2026			Buy	116	0.00
IS10 On 21/09/2026			Sell	218	0.00
IS10 On 21/09/2026			Buy	218	0.00
I2025 Bond Future					
2025 On 03/11/2016			Sell	20	0.00
2025 On 03/11/2016			Buy	20	0.00
2025 On 03/11/2016			Sell	20	0.00
2025 On 03/11/2016			Buy	20	0.00
R186 Bond Future					

R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	40	0.00
R186 On 03/11/2016	Bond Future	Buy	40	0.00
R186 On 03/11/2016	Bond Future	Sell	40	0.00
R186 On 03/11/2016	Bond Future	Buy	40	0.00
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	64	0.00
R186 On 03/11/2016	Bond Future	Sell	64	0.00
R186 On 03/11/2016	Bond Future	Buy	70	0.00
R186 On 03/11/2016	Bond Future	Sell	70	0.00
R186 On 03/11/2016	Bond Future	Buy	70	0.00
R186 On 03/11/2016	Bond Future	Sell	70	0.00
R186 On 03/11/2016	Bond Future	Buy	71	0.00
R186 On 03/11/2016	Bond Future	Sell	71	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	200	0.00
R186 On 03/11/2016	Bond Future	Buy	200	0.00
R186 On 03/11/2016	Bond Future	Sell	310	0.00
R186 On 03/11/2016	Bond Future	Buy	310	0.00
R186 On 03/11/2016	Bond Future	Sell	380	0.00
R186 On 03/11/2016	Bond Future	Buy	380	0.00
R186 On 03/11/2016	Bond Future	Sell	390	0.00
R186 On 03/11/2016	Bond Future	Buy	390	0.00
R186 On 03/11/2016	Bond Future	Sell	840	0.00
R186 On 03/11/2016	Bond Future	Buy	840	0.00
R186 On 03/11/2016	Bond Future	Sell	1,990	0.00
R186 On 03/11/2016	Bond Future	Buy	1,990	0.00
R186 On 03/11/2016	Bond Future	Buy	4,290	0.00
R186 On 03/11/2016	Bond Future	Sell	4,290	0.00

R2040 Bond Future

2040 On 03/11/2016	Bond Future	Buy	4	0.00
2040 On 03/11/2016	Bond Future	Sell	4	0.00
2040 On 03/11/2016	Bond Future	Buy	4	0.00
2040 On 03/11/2016	Bond Future	Sell	4	0.00
2040 On 03/11/2016	Bond Future	Buy	9	0.00
2040 On 03/11/2016	Bond Future	Sell	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/11/2016	Bond Future		Buy	10	0.00
2040 On 03/11/2016	Bond Future		Sell	10	0.00
2040 On 03/11/2016	Bond Future		Buy	15	0.00
2040 On 03/11/2016	Bond Future		Sell	15	0.00
2040 On 03/11/2016	Bond Future		Buy	18	0.00
2040 On 03/11/2016	Bond Future		Sell	18	0.00
2040 On 03/11/2016	Bond Future		Buy	25	0.00
2040 On 03/11/2016	Bond Future		Sell	25	0.00
2040 On 03/11/2016	Bond Future		Buy	85	0.00
2040 On 03/11/2016	Bond Future		Sell	85	0.00
R2048 Bond Future					
R248 On 03/11/2016	Bond Future		Sell	1,000	0.00
R248 On 03/11/2016	Bond Future		Buy	1,000	0.00
Grand Total for Daily Detailed Turnover:				10,622	0.00