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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/10/2016

TO DATE : 13/10/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 03/11/2016	Bond Future		Buy	27	0.00
2025 On 03/11/2016	Bond Future		Sell	27	0.00
2025 On 03/11/2016	Bond Future		Buy	45	0.00
2025 On 03/11/2016	Bond Future		Sell	45	0.00
2025 On 03/11/2016	Bond Future		Buy	204	0.00
2025 On 03/11/2016	Bond Future		Sell	204	0.00
2025 On 03/11/2016	Bond Future		Buy	226	0.00
2025 On 03/11/2016	Bond Future		Sell	226	0.00
2025 On 03/11/2016	Bond Future		Buy	502	0.00
2025 On 03/11/2016	Bond Future		Sell	502	0.00
R186 Bond Future					
R186 On 03/11/2016	Bond Future		Sell	4	0.00
R186 On 03/11/2016	Bond Future		Buy	4	0.00

R186 On 03/11/2016	Bond Future	Sell	5	0.00
R186 On 03/11/2016	Bond Future	Buy	5	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	Buy	6	0.00
R186 On 03/11/2016	Bond Future	Sell	6	0.00
R186 On 03/11/2016	Bond Future	Buy	9	0.00
R186 On 03/11/2016	Bond Future	Sell	9	0.00
R186 On 03/11/2016	Bond Future	Buy	10	0.00
R186 On 03/11/2016	Bond Future	Sell	10	0.00
R186 On 03/11/2016	Bond Future	Sell	10	0.00
R186 On 03/11/2016	Bond Future	Buy	10	0.00
R186 On 03/11/2016	Bond Future	Buy	13	0.00
R186 On 03/11/2016	Bond Future	Sell	13	0.00
R186 On 03/11/2016	Bond Future	Buy	20	0.00
R186 On 03/11/2016	Bond Future	Sell	20	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	Buy	20	0.00
R186 On 03/11/2016	Bond Future	Sell	20	0.00
R186 On 03/11/2016	Bond Future	Sell	22	0.00
R186 On 03/11/2016	Bond Future	Buy	22	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	35	0.00
R186 On 03/11/2016	Bond Future	Buy	35	0.00
R186 On 03/11/2016	Bond Future	Sell	660	0.00
R186 On 03/11/2016	Bond Future	Buy	660	0.00
R186 On 03/11/2016	Bond Future	Buy	737	0.00
R186 On 03/11/2016	Bond Future	Sell	737	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Buy	23	0.00
R023 On 03/11/2016	Bond Future	Sell	23	0.00
R023 On 03/11/2016	Bond Future	Buy	44	0.00
R023 On 03/11/2016	Bond Future	Sell	44	0.00
R023 On 03/11/2016	Bond Future	Buy	548	0.00
R023 On 03/11/2016	Bond Future	Sell	548	0.00
R023 On 03/11/2016	Bond Future	Sell	615	0.00
R023 On 03/11/2016	Bond Future	Buy	615	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future	Sell	250	0.00
R204 On 03/11/2016	Bond Future	Buy	250	0.00
R204 On 03/11/2016	Bond Future	Buy	250	0.00
R204 On 03/11/2016	Bond Future	Sell	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/11/2016	Bond Future		Sell	250	0.00
R204 On 03/11/2016	Bond Future		Buy	250	0.00
Grand Total for Daily Detailed Turnover:				4,584	0.00
