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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/10/2016

TO DATE : 19/10/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 03/11/2016			Sell	52	0.00
2033 On 03/11/2016			Buy	52	0.00
2033 On 03/11/2016			Buy	315	0.00
2033 On 03/11/2016			Sell	315	0.00
2033 On 03/11/2016			Buy	367	0.00
2033 On 03/11/2016			Sell	367	0.00
I2038 Bond Future					
2038 On 03/11/2016			Buy	34	0.00
2038 On 03/11/2016			Sell	34	0.00
2038 On 03/11/2016			Buy	345	0.00
2038 On 03/11/2016			Sell	345	0.00
2038 On 03/11/2016			Sell	379	0.00
2038 On 03/11/2016			Buy	379	0.00

2038 On 03/11/2016	Bond Future	Buy	779	0.00
2038 On 03/11/2016	Bond Future	Sell	779	0.00
2038 On 03/11/2016	Bond Future	Buy	779	0.00
2038 On 03/11/2016	Bond Future	Sell	779	0.00
2038 On 02/02/2017	Bond Future	Buy	779	0.00
2038 On 02/02/2017	Bond Future	Sell	779	0.00
2038 On 02/02/2017	Bond Future	Sell	779	0.00
2038 On 02/02/2017	Bond Future	Buy	779	0.00

I2046 Bond Future

2046 On 03/11/2016	Bond Future	Sell	2	0.00
2046 On 03/11/2016	Bond Future	Buy	2	0.00
2046 On 03/11/2016	Bond Future	Sell	11	0.00
2046 On 03/11/2016	Bond Future	Buy	11	0.00
2046 On 03/11/2016	Bond Future	Buy	13	0.00
2046 On 03/11/2016	Bond Future	Sell	13	0.00

I2050 Bond Future

2050 On 03/11/2016	Bond Future	Sell	3	0.00
2050 On 03/11/2016	Bond Future	Buy	3	0.00
2050 On 03/11/2016	Bond Future	Sell	240	0.00
2050 On 03/11/2016	Bond Future	Buy	240	0.00
2050 On 03/11/2016	Bond Future	Sell	243	0.00
2050 On 03/11/2016	Bond Future	Buy	243	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	3	0.00
R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	3	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	Buy	24	0.00
R186 On 03/11/2016	Bond Future	Sell	24	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	130	0.00
R186 On 03/11/2016	Bond Future	Buy	130	0.00
R186 On 03/11/2016	Bond Future	Buy	210	0.00
R186 On 03/11/2016	Bond Future	Sell	210	0.00
R186 On 03/11/2016	Bond Future	Sell	760	0.00
R186 On 03/11/2016	Bond Future	Buy	760	0.00
R186 On 03/11/2016	Bond Future	Buy	1,170	0.00
R186 On 03/11/2016	Bond Future	Sell	1,170	0.00

R202 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 03/11/2016	Bond Future		Buy	1	0.00
R202 On 03/11/2016	Bond Future		Sell	1	0.00
R202 On 03/11/2016	Bond Future		Buy	6	0.00
R202 On 03/11/2016	Bond Future		Sell	6	0.00
R202 On 03/11/2016	Bond Future		Buy	137	0.00
R202 On 03/11/2016	Bond Future		Sell	137	0.00
R202 On 03/11/2016	Bond Future		Sell	143	0.00
R202 On 03/11/2016	Bond Future		Buy	143	0.00
R202 On 03/11/2016	Bond Future		Buy	1,746	0.00
R202 On 03/11/2016	Bond Future		Sell	1,746	0.00
R202 On 03/11/2016	Bond Future		Buy	1,746	0.00
R202 On 03/11/2016	Bond Future		Sell	1,746	0.00
R202 On 02/02/2017	Bond Future		Buy	1,746	0.00
R202 On 02/02/2017	Bond Future		Sell	1,746	0.00
R202 On 02/02/2017	Bond Future		Sell	1,746	0.00
R202 On 02/02/2017	Bond Future		Buy	1,746	0.00
R2023 Bond Future					
R023 On 03/11/2016	Bond Future		Sell	196	0.00
R023 On 03/11/2016	Bond Future		Buy	196	0.00
R023 On 03/11/2016	Bond Future		Sell	196	0.00
R023 On 03/11/2016	Bond Future		Buy	196	0.00
R204 Bond Future					
R204 On 03/11/2016	Bond Future		Sell	1,199	0.00
R204 On 03/11/2016	Bond Future		Buy	1,199	0.00
R208 Bond Futures					
R208 On 03/11/2016	Bond Future		Sell	5	0.00
R208 On 03/11/2016	Bond Future		Buy	5	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		Sell	39	0.00
R208 On 03/11/2016	Bond Future		Buy	39	0.00
R208 On 03/11/2016	Bond Future		Sell	41	0.00
R208 On 03/11/2016	Bond Future		Buy	41	0.00
R208 On 03/11/2016	Bond Future		Buy	97	0.00
R208 On 03/11/2016	Bond Future		Sell	97	0.00
Grand Total for Daily Detailed Turnover:				16,570	0.00