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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/09/2015

TO DATE : 11/09/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 05/11/2015	Bond Future		Buy	1	0.00
R186 On 05/11/2015	Bond Future		Sell	1	0.00
R186 On 05/11/2015	Bond Future		Buy	3	0.00
R186 On 05/11/2015	Bond Future		Sell	3	0.00
R186 On 05/11/2015	Bond Future		Buy	4	0.00
R186 On 05/11/2015	Bond Future		Sell	4	0.00
R186 On 05/11/2015	Bond Future		Sell	8	0.00
R186 On 05/11/2015	Bond Future		Buy	8	0.00
R186 On 05/11/2015	Bond Future		Sell	8	0.00
R186 On 05/11/2015	Bond Future		Buy	8	0.00
R186 On 05/11/2015	Bond Future		Sell	8	0.00
R186 On 05/11/2015	Bond Future		Buy	8	0.00
R186 On 05/11/2015	Bond Future		Sell	8	0.00
R186 On 05/11/2015	Bond Future		Buy	8	0.00

R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R186 On 05/11/2015	Bond Future	Sell	16	0.00
R186 On 05/11/2015	Bond Future	Buy	16	0.00
R186 On 05/11/2015	Bond Future	Sell	16	0.00
R186 On 05/11/2015	Bond Future	Buy	16	0.00
R186 On 05/11/2015	Bond Future	Sell	16	0.00
R186 On 05/11/2015	Bond Future	Buy	16	0.00
R186 On 05/11/2015	Bond Future	Sell	31	0.00
R186 On 05/11/2015	Bond Future	Buy	31	0.00
R186 On 05/11/2015	Bond Future	Sell	31	0.00
R186 On 05/11/2015	Bond Future	Buy	31	0.00
R186 On 05/11/2015	Bond Future	Sell	47	0.00
R186 On 05/11/2015	Bond Future	Buy	47	0.00
R186 On 05/11/2015	Bond Future	Sell	71	0.00
R186 On 05/11/2015	Bond Future	Buy	71	0.00
R186 On 05/11/2015	Bond Future	Buy	110	0.00
R186 On 05/11/2015	Bond Future	Sell	110	0.00
R186 On 05/11/2015	Bond Future	Buy	110	0.00
R186 On 05/11/2015	Bond Future	Sell	110	0.00
R186 On 05/11/2015	Bond Future	Sell	157	0.00
R186 On 05/11/2015	Bond Future	Buy	157	0.00
R186 On 05/11/2015	Bond Future	Sell	278	0.00
R186 On 05/11/2015	Bond Future	Buy	278	0.00
R186 On 05/11/2015	Bond Future	Buy	278	0.00
R186 On 05/11/2015	Bond Future	Sell	278	0.00
R186 On 05/11/2015	Bond Future	Sell	465	0.00
R186 On 05/11/2015	Bond Future	Buy	465	0.00

R2023 Bond Future

R023 On 05/11/2015	Bond Future	Sell	4	0.00
R023 On 05/11/2015	Bond Future	Buy	4	0.00
R023 On 05/11/2015	Bond Future	Sell	8	0.00
R023 On 05/11/2015	Bond Future	Buy	8	0.00
R023 On 05/11/2015	Bond Future	Sell	8	0.00
R023 On 05/11/2015	Bond Future	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	17	0.00
R023 On 05/11/2015	Bond Future		Buy	17	0.00
R023 On 05/11/2015	Bond Future		Sell	25	0.00
R023 On 05/11/2015	Bond Future		Buy	25	0.00
R023 On 05/11/2015	Bond Future		Sell	25	0.00
R023 On 05/11/2015	Bond Future		Buy	25	0.00
R023 On 05/11/2015	Bond Future		Sell	33	0.00
R023 On 05/11/2015	Bond Future		Buy	33	0.00
R023 On 05/11/2015	Bond Future		Sell	58	0.00
R023 On 05/11/2015	Bond Future		Buy	58	0.00
R023 On 05/11/2015	Bond Future		Sell	58	0.00
R023 On 05/11/2015	Bond Future		Buy	58	0.00

R023 On 05/11/2015	Bond Future	Sell	83	0.00
R023 On 05/11/2015	Bond Future	Buy	83	0.00
R023 On 05/11/2015	Bond Future	Sell	117	0.00
R023 On 05/11/2015	Bond Future	Buy	117	0.00
R023 On 05/11/2015	Bond Future	Sell	125	0.00
R023 On 05/11/2015	Bond Future	Buy	125	0.00
R023 On 05/11/2015	Bond Future	Sell	264	0.00
R023 On 05/11/2015	Bond Future	Buy	264	0.00
R023 On 05/11/2015	Bond Future	Sell	580	0.00
R023 On 05/11/2015	Bond Future	Buy	580	0.00
R023 On 05/11/2015	Bond Future	Buy	734	0.00
R023 On 05/11/2015	Bond Future	Sell	734	0.00
R023 On 05/11/2015	Bond Future	Sell	854	0.00
R023 On 05/11/2015	Bond Future	Buy	854	0.00

R203 Bond Future

R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	1	0.00
R203 On 05/11/2015	Bond Future	Buy	1	0.00
R203 On 05/11/2015	Bond Future	Sell	2	0.00
R203 On 05/11/2015	Bond Future	Buy	2	0.00
R203 On 05/11/2015	Bond Future	Sell	2	0.00
R203 On 05/11/2015	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 05/11/2015	Bond Future		Sell	2	0.00
R203 On 05/11/2015	Bond Future		Buy	2	0.00
R203 On 05/11/2015	Bond Future		Sell	2	0.00
R203 On 05/11/2015	Bond Future		Buy	2	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	3	0.00
R203 On 05/11/2015	Bond Future		Buy	3	0.00
R203 On 05/11/2015	Bond Future		Sell	4	0.00
R203 On 05/11/2015	Bond Future		Buy	4	0.00
R203 On 05/11/2015	Bond Future		Sell	4	0.00
R203 On 05/11/2015	Bond Future		Buy	4	0.00
R203 On 05/11/2015	Bond Future		Sell	6	0.00
R203 On 05/11/2015	Bond Future		Buy	6	0.00
R203 On 05/11/2015	Bond Future		Buy	11	0.00
R203 On 05/11/2015	Bond Future		Sell	11	0.00
R203 On 05/11/2015	Bond Future		Sell	12	0.00
R203 On 05/11/2015	Bond Future		Buy	12	0.00
R203 On 05/11/2015	Bond Future		Sell	17	0.00
R203 On 05/11/2015	Bond Future		Buy	17	0.00
R203 On 05/11/2015	Bond Future		Sell	18	0.00
R203 On 05/11/2015	Bond Future		Buy	18	0.00
R203 On 05/11/2015	Bond Future		Sell	24	0.00
R203 On 05/11/2015	Bond Future		Buy	24	0.00
R203 On 05/11/2015	Bond Future		Sell	25	0.00
R203 On 05/11/2015	Bond Future		Buy	25	0.00
R203 On 05/11/2015	Bond Future		Sell	53	0.00
R203 On 05/11/2015	Bond Future		Buy	53	0.00
R203 On 05/11/2015	Bond Future		Buy	169	0.00
R203 On 05/11/2015	Bond Future		Sell	169	0.00

R203 On 05/11/2015	Bond Future	Sell	345	0.00
R203 On 05/11/2015	Bond Future	Buy	345	0.00
R203 On 05/11/2015	Bond Future	Sell	395	0.00
R203 On 05/11/2015	Bond Future	Buy	395	0.00

R2037 Bond Future

2037 On 05/11/2015	Bond Future	Buy	455	0.00
2037 On 05/11/2015	Bond Future	Sell	455	0.00
2037 On 05/11/2015	Bond Future	Sell	720	0.00
2037 On 05/11/2015	Bond Future	Buy	720	0.00

R2048 Bond Future

R248 On 04/02/2016	Bond Future	Buy	3,500	0.00
R248 On 04/02/2016	Bond Future	Sell	3,500	0.00

R213 Bond Future

R213 On 05/11/2015	Bond Future	Buy	12	0.00
R213 On 05/11/2015	Bond Future	Sell	12	0.00
R213 On 05/11/2015	Bond Future	Sell	12	0.00
R213 On 05/11/2015	Bond Future	Buy	12	0.00
R213 On 05/11/2015	Bond Future	Sell	21	0.00
R213 On 05/11/2015	Bond Future	Buy	21	0.00
R213 On 05/11/2015	Bond Future	Sell	21	0.00
R213 On 05/11/2015	Bond Future	Buy	21	0.00

Grand Total for Daily Detailed Turnover: 10,759 0.00