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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/11/2015

TO DATE : 18/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 04/02/2016			Sell	54	0.00
2038 On 04/02/2016			Buy	54	0.00
2038 On 04/02/2016			Buy	247	0.00
2038 On 04/02/2016			Sell	247	0.00
2038 On 04/02/2016			Sell	408	0.00
2038 On 04/02/2016			Buy	408	0.00
2038 On 04/02/2016			Sell	2,079	0.00
2038 On 04/02/2016			Buy	2,079	0.00
I2046 Bond Future					
2046 On 04/02/2016			Sell	1	0.00
2046 On 04/02/2016			Buy	1	0.00
2046 On 04/02/2016			Sell	3	0.00
2046 On 04/02/2016			Buy	3	0.00

2046 On 04/02/2016	Bond Future	Sell	1,045	0.00
2046 On 04/02/2016	Bond Future	Buy	1,045	0.00
2046 On 04/02/2016	Bond Future	Sell	1,190	0.00
2046 On 04/02/2016	Bond Future	Buy	1,190	0.00

I2050 Bond Future

2050 On 04/02/2016	Bond Future	Sell	20	0.00
2050 On 04/02/2016	Bond Future	Buy	20	0.00
2050 On 04/02/2016	Bond Future	Sell	1,510	0.00
2050 On 04/02/2016	Bond Future	Buy	1,510	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Buy	10	0.00
R186 On 04/02/2016	Bond Future	Sell	10	0.00
R186 On 04/02/2016	Bond Future	Buy	50	0.00
R186 On 04/02/2016	Bond Future	Sell	50	0.00
R186 On 04/02/2016	Bond Future	Sell	50	0.00
R186 On 04/02/2016	Bond Future	Buy	50	0.00
R186 On 04/02/2016	Bond Future	Buy	70	0.00
R186 On 04/02/2016	Bond Future	Sell	70	0.00
R186 On 04/02/2016	Bond Future	Sell	120	0.00
R186 On 04/02/2016	Bond Future	Buy	120	0.00
R186 On 04/02/2016	Bond Future	Sell	120	0.00
R186 On 04/02/2016	Bond Future	Buy	120	0.00
R186 On 04/02/2016	Bond Future	Buy	170	0.00
R186 On 04/02/2016	Bond Future	Sell	170	0.00
R186 On 04/02/2016	Bond Future	Buy	230	0.00
R186 On 04/02/2016	Bond Future	Sell	230	0.00
R186 On 04/02/2016	Bond Future	Sell	290	0.00
R186 On 04/02/2016	Bond Future	Buy	290	0.00
R186 On 04/02/2016	Bond Future	Buy	300	0.00
R186 On 04/02/2016	Bond Future	Sell	300	0.00
R186 On 04/02/2016	Bond Future	Buy	350	0.00
R186 On 04/02/2016	Bond Future	Sell	350	0.00
R186 On 04/02/2016	Bond Future	Buy	830	0.00
R186 On 04/02/2016	Bond Future	Sell	830	0.00
R186 On 04/02/2016	Bond Future	Buy	2,010	0.00
R186 On 04/02/2016	Bond Future	Sell	2,010	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Buy	14	0.00
R202 On 04/02/2016	Bond Future	Sell	14	0.00
R202 On 04/02/2016	Bond Future	Buy	19	0.00
R202 On 04/02/2016	Bond Future	Sell	19	0.00
R202 On 04/02/2016	Bond Future	Buy	2,571	0.00
R202 On 04/02/2016	Bond Future	Sell	2,571	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 04/02/2016	Bond Future		Buy	2,674	0.00
R202 On 04/02/2016	Bond Future		Sell	2,674	0.00
R2023 Bond Future					
R023 On 04/02/2016	Bond Future		Buy	6	0.00
R023 On 04/02/2016	Bond Future		Sell	6	0.00
R023 On 04/02/2016	Bond Future		Buy	14	0.00
R023 On 04/02/2016	Bond Future		Sell	14	0.00
R023 On 04/02/2016	Bond Future		Buy	19	0.00
R023 On 04/02/2016	Bond Future		Sell	19	0.00
R023 On 04/02/2016	Bond Future		Buy	24	0.00
R023 On 04/02/2016	Bond Future		Sell	24	0.00
R023 On 04/02/2016	Bond Future		Buy	38	0.00
R023 On 04/02/2016	Bond Future		Sell	38	0.00
R023 On 04/02/2016	Bond Future		Buy	38	0.00
R023 On 04/02/2016	Bond Future		Sell	38	0.00
R023 On 04/02/2016	Bond Future		Buy	72	0.00
R023 On 04/02/2016	Bond Future		Sell	72	0.00
R023 On 04/02/2016	Bond Future		Buy	89	0.00
R023 On 04/02/2016	Bond Future		Sell	89	0.00
R023 On 04/02/2016	Bond Future		Buy	265	0.00
R023 On 04/02/2016	Bond Future		Sell	265	0.00
R023 On 04/02/2016	Bond Future		Buy	492	0.00
R023 On 04/02/2016	Bond Future		Sell	492	0.00
R023 On 04/02/2016	Bond Future		Sell	1,057	0.00
R023 On 04/02/2016	Bond Future		Buy	1,057	0.00
R2032 Bond Future					
2032 On 04/02/2016	Bond Future		Sell	10	0.00
2032 On 04/02/2016	Bond Future		Buy	10	0.00
2032 On 04/02/2016	Bond Future		Buy	10	0.00
2032 On 04/02/2016	Bond Future		Sell	10	0.00
2032 On 04/02/2016	Bond Future		Sell	50	0.00
2032 On 04/02/2016	Bond Future		Buy	50	0.00
2032 On 04/02/2016	Bond Future		Sell	60	0.00
2032 On 04/02/2016	Bond Future		Buy	60	0.00
2032 On 04/02/2016	Bond Future		Sell	250	0.00
2032 On 04/02/2016	Bond Future		Buy	250	0.00
2032 On 04/02/2016	Bond Future		Sell	300	0.00
2032 On 04/02/2016	Bond Future		Buy	300	0.00
2032 On 04/02/2016	Bond Future		Sell	360	0.00

2032 On 04/02/2016	Bond Future	Buy	360	0.00
2032 On 04/02/2016	Bond Future	Sell	500	0.00
2032 On 04/02/2016	Bond Future	Buy	500	0.00
2032 On 04/02/2016	Bond Future	Sell	600	0.00
2032 On 04/02/2016	Bond Future	Buy	600	0.00
2032 On 04/02/2016	Bond Future	Sell	650	0.00
2032 On 04/02/2016	Bond Future	Buy	650	0.00
2032 On 04/02/2016	Bond Future	Sell	900	0.00
2032 On 04/02/2016	Bond Future	Buy	900	0.00
2032 On 04/02/2016	Bond Future	Sell	1,800	0.00
2032 On 04/02/2016	Bond Future	Buy	1,800	0.00
2032 On 04/02/2016	Bond Future	Sell	5,470	0.00
2032 On 04/02/2016	Bond Future	Buy	5,470	0.00

R204 Bond Future

R204 On 04/02/2016	Bond Future	Buy	60	0.00
R204 On 04/02/2016	Bond Future	Sell	60	0.00
R204 On 04/02/2016	Bond Future	Buy	60	0.00
R204 On 04/02/2016	Bond Future	Sell	60	0.00
R204 On 04/02/2016	Bond Future	Buy	80	0.00
R204 On 04/02/2016	Bond Future	Sell	80	0.00
R204 On 04/02/2016	Bond Future	Buy	90	0.00
R204 On 04/02/2016	Bond Future	Sell	90	0.00
R204 On 04/02/2016	Bond Future	Buy	200	0.00
R204 On 04/02/2016	Bond Future	Sell	200	0.00
R204 On 04/02/2016	Bond Future	Buy	300	0.00
R204 On 04/02/2016	Bond Future	Sell	300	0.00
R204 On 04/02/2016	Bond Future	Buy	710	0.00
R204 On 04/02/2016	Bond Future	Sell	710	0.00
R204 On 04/02/2016	Bond Future	Buy	1,060	0.00
R204 On 04/02/2016	Bond Future	Sell	1,060	0.00
R204 On 04/02/2016	Bond Future	Buy	1,190	0.00
R204 On 04/02/2016	Bond Future	Sell	1,190	0.00
R204 On 04/02/2016	Bond Future	Buy	1,850	0.00
R204 On 04/02/2016	Bond Future	Sell	1,850	0.00
R204 On 04/02/2016	Bond Future	Sell	5,600	0.00
R204 On 04/02/2016	Bond Future	Buy	5,600	0.00

R2044 Bond Future

2044 On 04/02/2016	Bond Future	Buy	1,000	0.00
2044 On 04/02/2016	Bond Future	Sell	1,000	0.00
2044 On 04/02/2016	Bond Future	Sell	1,000	0.00
2044 On 04/02/2016	Bond Future	Buy	1,000	0.00

R207 Bond Future

R207 On 04/02/2016	Bond Future	Sell	40	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 04/02/2016	Bond Future		Buy	40	0.00
R207 On 04/02/2016	Bond Future		Buy	50	0.00
R207 On 04/02/2016	Bond Future		Sell	50	0.00
R207 On 04/02/2016	Bond Future		Buy	140	0.00
R207 On 04/02/2016	Bond Future		Sell	140	0.00
R207 On 04/02/2016	Bond Future		Sell	160	0.00
R207 On 04/02/2016	Bond Future		Buy	160	0.00
R207 On 04/02/2016	Bond Future		Sell	250	0.00
R207 On 04/02/2016	Bond Future		Buy	250	0.00
R207 On 04/02/2016	Bond Future		Sell	300	0.00
R207 On 04/02/2016	Bond Future		Buy	300	0.00
R207 On 04/02/2016	Bond Future		Buy	480	0.00
R207 On 04/02/2016	Bond Future		Sell	480	0.00
R207 On 04/02/2016	Bond Future		Sell	500	0.00
R207 On 04/02/2016	Bond Future		Buy	500	0.00
R207 On 04/02/2016	Bond Future		Buy	1,250	0.00
R207 On 04/02/2016	Bond Future		Sell	1,250	0.00
R207 On 04/02/2016	Bond Future		Buy	2,670	0.00
R207 On 04/02/2016	Bond Future		Sell	2,670	0.00
R207 On 04/02/2016	Bond Future		Buy	3,340	0.00
R207 On 04/02/2016	Bond Future		Sell	3,340	0.00
R214 Bond Future					
R214 On 04/02/2016	Bond Future		Buy	11	0.00
R214 On 04/02/2016	Bond Future		Sell	11	0.00
R214 On 04/02/2016	Bond Future		Buy	27	0.00
R214 On 04/02/2016	Bond Future		Sell	27	0.00
R214 On 04/02/2016	Bond Future		Buy	705	0.00
R214 On 04/02/2016	Bond Future		Sell	705	0.00
R214 On 04/02/2016	Bond Future		Sell	743	0.00
R214 On 04/02/2016	Bond Future		Buy	743	0.00
Grand Total for Daily Detailed Turnover:				53,375	0.00