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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/12/2015

TO DATE : 03/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 04/02/2016			Sell	30	0.00
2038 On 04/02/2016			Buy	30	0.00
I2046 Bond Future					
2046 On 04/02/2016			Sell	19	0.00
2046 On 04/02/2016			Buy	19	0.00
2046 On 04/02/2016			Sell	30	0.00
2046 On 04/02/2016			Buy	30	0.00
I2050 Bond Future					
2050 On 04/02/2016			Sell	10	0.00
2050 On 04/02/2016			Buy	10	0.00
2050 On 04/02/2016			Sell	610	0.00
2050 On 04/02/2016			Buy	610	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Sell	77	0.00
R186 On 04/02/2016	Bond Future	Buy	77	0.00
R186 On 04/02/2016	Bond Future	Sell	410	0.00
R186 On 04/02/2016	Bond Future	Buy	410	0.00
R186 On 04/02/2016	Bond Future	Sell	660	0.00
R186 On 04/02/2016	Bond Future	Buy	660	0.00
R186 On 04/02/2016	Bond Future	Sell	1,070	0.00
R186 On 04/02/2016	Bond Future	Buy	1,070	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Sell	5	0.00
R202 On 04/02/2016	Bond Future	Buy	5	0.00
R202 On 04/02/2016	Bond Future	Buy	32	0.00
R202 On 04/02/2016	Bond Future	Sell	32	0.00
R202 On 04/02/2016	Bond Future	Sell	32	0.00
R202 On 04/02/2016	Bond Future	Buy	32	0.00
R202 On 04/02/2016	Bond Future	Sell	32	0.00
R202 On 04/02/2016	Bond Future	Buy	32	0.00

R2030 Bond Future

2030 On 04/02/2016	Bond Future	Sell	150	0.00
2030 On 04/02/2016	Bond Future	Buy	150	0.00
2030 On 04/02/2016	Bond Future	Sell	289	0.00
2030 On 04/02/2016	Bond Future	Buy	289	0.00
2030 On 04/02/2016	Bond Future	Sell	289	0.00
2030 On 04/02/2016	Bond Future	Buy	289	0.00
2030 On 04/02/2016	Bond Future	Sell	300	0.00
2030 On 04/02/2016	Bond Future	Buy	300	0.00
2030 On 04/02/2016	Bond Future	Sell	450	0.00
2030 On 04/02/2016	Bond Future	Buy	450	0.00

R204 Bond Future

R204 On 04/02/2016	Bond Future	Sell	49	0.00
R204 On 04/02/2016	Bond Future	Buy	49	0.00
R204 On 04/02/2016	Bond Future	Sell	49	0.00
R204 On 04/02/2016	Bond Future	Buy	49	0.00
R204 On 04/02/2016	Bond Future	Sell	168	0.00
R204 On 04/02/2016	Bond Future	Buy	168	0.00

R2044 Bond Future

2044 On 04/02/2016	Bond Future	Sell	100	0.00
2044 On 04/02/2016	Bond Future	Buy	100	0.00
2044 On 04/02/2016	Bond Future	Sell	200	0.00
2044 On 04/02/2016	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/02/2016	Bond Future		Sell	400	0.00
2044 On 04/02/2016	Bond Future		Buy	400	0.00
2044 On 04/02/2016	Bond Future		Buy	700	0.00
2044 On 04/02/2016	Bond Future		Sell	700	0.00
R2048 Bond Future					
R248 On 04/02/2016	Bond Future		Buy	50	0.00
R248 On 04/02/2016	Bond Future		Sell	50	0.00
R248 On 04/02/2016	Bond Future		Sell	50	0.00
R248 On 04/02/2016	Bond Future		Buy	50	0.00
R207 Bond Future					
R207 On 04/02/2016	Bond Future		Sell	77	0.00
R207 On 04/02/2016	Bond Future		Buy	77	0.00
R208 Bond Futures					
R208 On 04/02/2016	Bond Future		Buy	57	0.00
R208 On 04/02/2016	Bond Future		Sell	57	0.00
R208 On 04/02/2016	Bond Future		Sell	57	0.00
R208 On 04/02/2016	Bond Future		Buy	57	0.00
R208 On 04/02/2016	Bond Future		Sell	81	0.00
R208 On 04/02/2016	Bond Future		Buy	81	0.00
R209 Bond Future					
R209 On 04/02/2016	Bond Future		Sell	460	0.00
R209 On 04/02/2016	Bond Future		Buy	460	0.00
R209 On 04/02/2016	Bond Future		Sell	790	0.00
R209 On 04/02/2016	Bond Future		Buy	790	0.00
R209 On 04/02/2016	Bond Future		Sell	2,400	0.00
R209 On 04/02/2016	Bond Future		Buy	2,400	0.00
R209 On 04/02/2016	Bond Future		Buy	3,650	0.00
R209 On 04/02/2016	Bond Future		Sell	3,650	0.00
R210 Bond Future					
R210 On 04/02/2016	Bond Future		Sell	200	0.00
R210 On 04/02/2016	Bond Future		Buy	200	0.00
R210 On 04/02/2016	Bond Future		Sell	400	0.00
R210 On 04/02/2016	Bond Future		Buy	400	0.00
Grand Total for Daily Detailed Turnover:				14,433	0.00