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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/12/2015

TO DATE : 08/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 04/02/2016			Bond Future		
			Sell	50	0.00
2038 On 04/02/2016			Bond Future		
			Buy	50	0.00
2038 On 04/02/2016			Bond Future		
			Sell	90	0.00
2038 On 04/02/2016			Bond Future		
			Buy	90	0.00
I2046 Bond Future					
2046 On 04/02/2016			Bond Future		
			Sell	9	0.00
2046 On 04/02/2016			Bond Future		
			Buy	9	0.00
2046 On 04/02/2016			Bond Future		
			Sell	17	0.00
2046 On 04/02/2016			Bond Future		
			Buy	17	0.00
2046 On 04/02/2016			Bond Future		
			Sell	32	0.00
2046 On 04/02/2016			Bond Future		
			Buy	32	0.00
I2050 Bond Future					

2050 On 04/02/2016	Bond Future	Sell	3	0.00
2050 On 04/02/2016	Bond Future	Buy	3	0.00
2050 On 04/02/2016	Bond Future	Sell	69	0.00
2050 On 04/02/2016	Bond Future	Buy	69	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Sell	33	0.00
R186 On 04/02/2016	Bond Future	Buy	33	0.00
R186 On 04/02/2016	Bond Future	Sell	33	0.00
R186 On 04/02/2016	Bond Future	Buy	33	0.00
R186 On 04/02/2016	Bond Future	Buy	390	0.00
R186 On 04/02/2016	Bond Future	Sell	390	0.00
R186 On 04/02/2016	Bond Future	Buy	390	0.00
R186 On 04/02/2016	Bond Future	Sell	390	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Sell	260	0.00
R202 On 04/02/2016	Bond Future	Buy	260	0.00
R202 On 04/02/2016	Bond Future	Sell	260	0.00
R202 On 04/02/2016	Bond Future	Buy	260	0.00

R2037 Bond Future

2037 On 04/02/2016	Bond Future	Buy	1	0.00
2037 On 04/02/2016	Bond Future	Sell	1	0.00
2037 On 04/02/2016	Bond Future	Buy	1	0.00
2037 On 04/02/2016	Bond Future	Sell	1	0.00

R204 Bond Future

R204 On 04/02/2016	Bond Future	Sell	70	0.00
R204 On 04/02/2016	Bond Future	Buy	70	0.00
R204 On 04/02/2016	Bond Future	Sell	70	0.00
R204 On 04/02/2016	Bond Future	Buy	70	0.00
R204 On 04/02/2016	Bond Future	Sell	440	0.00
R204 On 04/02/2016	Bond Future	Buy	440	0.00
R204 On 04/02/2016	Bond Future	Buy	580	0.00
R204 On 04/02/2016	Bond Future	Sell	580	0.00

R207 Bond Future

R207 On 04/02/2016	Bond Future	Sell	869	0.00
R207 On 04/02/2016	Bond Future	Buy	869	0.00
R207 On 04/02/2016	Bond Future	Sell	869	0.00
R207 On 04/02/2016	Bond Future	Buy	869	0.00

R208 Bond Futures

R208 On 04/02/2016	Bond Future	Sell	19	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 04/02/2016	Bond Future		Buy	19	0.00
R208 On 04/02/2016	Bond Future		Sell	117	0.00
R208 On 04/02/2016	Bond Future		Buy	117	0.00
R209 Bond Future					
R209 On 04/02/2016	Bond Future		Buy	11	0.00
R209 On 04/02/2016	Bond Future		Sell	11	0.00
R209 On 04/02/2016	Bond Future		Buy	22	0.00
R209 On 04/02/2016	Bond Future		Sell	22	0.00
R209 On 04/02/2016	Bond Future		Buy	287	0.00
R209 On 04/02/2016	Bond Future		Sell	287	0.00
R209 On 04/02/2016	Bond Future		Buy	320	0.00
R209 On 04/02/2016	Bond Future		Sell	320	0.00
Grand Total for Daily Detailed Turnover:				5,312	0.00