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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/12/2015

TO DATE : 09/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 04/02/2016			Sell	6	0.00
2038 On 04/02/2016			Buy	6	0.00
2038 On 04/02/2016			Sell	17	0.00
2038 On 04/02/2016			Buy	17	0.00
2038 On 04/02/2016			Sell	54	0.00
2038 On 04/02/2016			Buy	54	0.00
2038 On 04/02/2016			Sell	140	0.00
2038 On 04/02/2016			Buy	140	0.00
2038 On 04/02/2016			Sell	140	0.00
2038 On 04/02/2016			Buy	140	0.00
I2050 Bond Future					
2050 On 04/02/2016			Sell	6	0.00
2050 On 04/02/2016			Buy	6	0.00

2050 On 04/02/2016	Bond Future	Sell	17	0.00
2050 On 04/02/2016	Bond Future	Buy	17	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Sell	4	0.00
R186 On 04/02/2016	Bond Future	Buy	4	0.00
R186 On 04/02/2016	Bond Future	Buy	4	0.00
R186 On 04/02/2016	Bond Future	Sell	4	0.00
R186 On 04/02/2016	Bond Future	Sell	6	0.00
R186 On 04/02/2016	Bond Future	Buy	6	0.00
R186 On 04/02/2016	Bond Future	Buy	6	0.00
R186 On 04/02/2016	Bond Future	Sell	6	0.00
R186 On 04/02/2016	Bond Future	Sell	16	0.00
R186 On 04/02/2016	Bond Future	Buy	16	0.00
R186 On 04/02/2016	Bond Future	Sell	16	0.00
R186 On 04/02/2016	Bond Future	Buy	16	0.00
R186 On 04/02/2016	Bond Future	Buy	16	0.00
R186 On 04/02/2016	Bond Future	Sell	16	0.00
R186 On 04/02/2016	Bond Future	Buy	16	0.00
R186 On 04/02/2016	Bond Future	Sell	16	0.00
R186 On 04/02/2016	Bond Future	Sell	26	0.00
R186 On 04/02/2016	Bond Future	Buy	26	0.00
R186 On 04/02/2016	Bond Future	Buy	26	0.00
R186 On 04/02/2016	Bond Future	Sell	26	0.00
R186 On 04/02/2016	Bond Future	Buy	63	0.00
R186 On 04/02/2016	Bond Future	Sell	63	0.00
R186 On 04/02/2016	Bond Future	Sell	63	0.00
R186 On 04/02/2016	Bond Future	Buy	63	0.00
R186 On 04/02/2016	Bond Future	Sell	64	0.00
R186 On 04/02/2016	Bond Future	Buy	64	0.00
R186 On 04/02/2016	Bond Future	Buy	64	0.00
R186 On 04/02/2016	Bond Future	Sell	64	0.00
R186 On 04/02/2016	Bond Future	Sell	83	0.00
R186 On 04/02/2016	Bond Future	Buy	83	0.00
R186 On 04/02/2016	Bond Future	Buy	83	0.00
R186 On 04/02/2016	Bond Future	Sell	83	0.00
R186 On 04/02/2016	Bond Future	Sell	87	0.00
R186 On 04/02/2016	Bond Future	Buy	87	0.00
R186 On 04/02/2016	Bond Future	Sell	87	0.00
R186 On 04/02/2016	Bond Future	Buy	87	0.00
R186 On 04/02/2016	Bond Future	Sell	232	0.00
R186 On 04/02/2016	Bond Future	Buy	232	0.00
R186 On 04/02/2016	Bond Future	Buy	232	0.00
R186 On 04/02/2016	Bond Future	Sell	232	0.00

R202 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 04/02/2016	Bond Future		Sell	20	0.00
R202 On 04/02/2016	Bond Future		Buy	20	0.00
R202 On 04/02/2016	Bond Future		Sell	30	0.00
R202 On 04/02/2016	Bond Future		Buy	30	0.00
R202 On 04/02/2016	Bond Future		Sell	50	0.00
R202 On 04/02/2016	Bond Future		Buy	50	0.00
R202 On 04/02/2016	Bond Future		Sell	69	0.00
R202 On 04/02/2016	Bond Future		Buy	69	0.00
R2037 Bond Future					
2037 On 04/02/2016	Bond Future		Buy	32	0.00
2037 On 04/02/2016	Bond Future		Sell	32	0.00
2037 On 04/02/2016	Bond Future		Buy	734	0.00
2037 On 04/02/2016	Bond Future		Sell	734	0.00
2037 On 04/02/2016	Bond Future		Buy	766	0.00
2037 On 04/02/2016	Bond Future		Sell	766	0.00
R207 Bond Future					
R207 On 04/02/2016	Bond Future		Buy	1,414	0.00
R207 On 04/02/2016	Bond Future		Sell	1,414	0.00
R209 Bond Future					
R209 On 04/02/2016	Bond Future		Sell	50	0.00
R209 On 04/02/2016	Bond Future		Buy	50	0.00
R209 On 04/02/2016	Bond Future		Sell	50	0.00
R209 On 04/02/2016	Bond Future		Buy	50	0.00
R210 Bond Future					
R210 On 04/02/2016	Bond Future		Buy	35	0.00
R210 On 04/02/2016	Bond Future		Sell	35	0.00
Grand Total for Daily Detailed Turnover:				4,824	0.00