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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/12/2015

TO DATE : 21/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/02/2016	Index Future		Sell	20	0.00
ALBI On 04/02/2016	Index Future		Buy	20	0.00
ALBI On 04/02/2016	Index Future		Buy	20	0.00
ALBI On 04/02/2016	Index Future		Sell	20	0.00
Govi Total Return Index					
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00

I2050 Bond Future

2050 On 04/02/2016	Bond Future	Sell	140	0.00
2050 On 04/02/2016	Bond Future	Buy	140	0.00
2050 On 04/02/2016	Bond Future	Sell	140	0.00
2050 On 04/02/2016	Bond Future	Buy	140	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Sell	20	0.00
R186 On 04/02/2016	Bond Future	Buy	20	0.00
R186 On 04/02/2016	Bond Future	Buy	30	0.00
R186 On 04/02/2016	Bond Future	Sell	30	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	Sell	50	0.00
R186 On 04/02/2016	Bond Future	Buy	50	0.00
R186 On 04/02/2016	Bond Future	Sell	60	0.00
R186 On 04/02/2016	Bond Future	Buy	60	0.00
R186 On 04/02/2016	Bond Future	Sell	60	0.00
R186 On 04/02/2016	Bond Future	Buy	60	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Buy	100	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Buy	100	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Buy	105	0.00
R186 On 04/02/2016	Bond Future	Sell	105	0.00
R186 On 04/02/2016	Bond Future	Buy	105	0.00
R186 On 04/02/2016	Bond Future	Sell	105	0.00
R186 On 04/02/2016	Bond Future	Sell	119	0.00
R186 On 04/02/2016	Bond Future	Buy	119	0.00
R186 On 04/02/2016	Bond Future	Sell	160	0.00
R186 On 04/02/2016	Bond Future	Buy	160	0.00
R186 On 04/02/2016	Bond Future	Sell	185	0.00
R186 On 04/02/2016	Bond Future	Buy	185	0.00
R186 On 04/02/2016	Bond Future	Sell	210	0.00
R186 On 04/02/2016	Bond Future	Buy	210	0.00
R186 On 04/02/2016	Bond Future	Sell	220	0.00
R186 On 04/02/2016	Bond Future	Buy	220	0.00
R186 On 04/02/2016	Bond Future	Sell	300	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	300	0.00
R186 On 04/02/2016	Bond Future	Sell	400	0.00
R186 On 04/02/2016	Bond Future	Buy	400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016	Bond Future		Sell	407	0.00
R186 On 04/02/2016	Bond Future		Buy	407	0.00
R186 On 04/02/2016	Bond Future		Sell	466	0.00
R186 On 04/02/2016	Bond Future		Buy	466	0.00
R186 On 04/02/2016	Bond Future		Sell	600	0.00
R186 On 04/02/2016	Bond Future		Buy	600	0.00
R186 On 04/02/2016	Bond Future		Sell	1,099	0.00
R186 On 04/02/2016	Bond Future		Buy	1,099	0.00
R186 On 04/02/2016	Bond Future		Buy	1,410	0.00
R186 On 04/02/2016	Bond Future		Sell	1,410	0.00
R186 On 04/02/2016	Bond Future		Sell	3,526	0.00
R186 On 04/02/2016	Bond Future		Buy	3,526	0.00
R207 Bond Future					
R207 On 04/02/2016	Bond Future		Buy	601	0.00
R207 On 04/02/2016	Bond Future		Sell	601	0.00
R207 On 04/02/2016	Bond Future		Buy	601	0.00
R207 On 04/02/2016	Bond Future		Sell	601	0.00
R208 Bond Futures					
R208 On 04/02/2016	Bond Future		Buy	1,800	0.00
R208 On 04/02/2016	Bond Future		Sell	1,800	0.00
R214 Bond Future					
R214 On 04/02/2016	Bond Future		Sell	50	0.00
R214 On 04/02/2016	Bond Future		Buy	50	0.00
R214 On 04/02/2016	Bond Future		Sell	50	0.00
R214 On 04/02/2016	Bond Future		Buy	50	0.00
Grand Total for Daily Detailed Turnover:				13,610	0.00