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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/01/2016

TO DATE : 25/01/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2025 Bond Future

2025 On 04/02/2016	Bond Future		Sell	280	0.00
2025 On 04/02/2016	Bond Future		Buy	280	0.00
2025 On 04/02/2016	Bond Future		Buy	280	0.00
2025 On 04/02/2016	Bond Future		Sell	280	0.00
2025 On 05/05/2016	Bond Future		Sell	280	0.00
2025 On 05/05/2016	Bond Future		Buy	280	0.00
2025 On 05/05/2016	Bond Future		Sell	280	0.00
2025 On 05/05/2016	Bond Future		Buy	280	0.00

I2038 Bond Future

2038 On 04/02/2016	Bond Future		Buy	883	0.00
2038 On 04/02/2016	Bond Future		Sell	883	0.00
2038 On 05/05/2016	Bond Future		Sell	883	0.00
2038 On 05/05/2016	Bond Future		Buy	883	0.00

2038 On 04/02/2016	Bond Future	Buy	893	0.00
2038 On 04/02/2016	Bond Future	Sell	893	0.00
2038 On 05/05/2016	Bond Future	Sell	893	0.00
2038 On 05/05/2016	Bond Future	Buy	893	0.00
2038 On 04/02/2016	Bond Future	Buy	1,776	0.00
2038 On 04/02/2016	Bond Future	Sell	1,776	0.00
2038 On 05/05/2016	Bond Future	Sell	1,776	0.00
2038 On 05/05/2016	Bond Future	Buy	1,776	0.00

I2050 Bond Future

2050 On 04/02/2016	Bond Future	Buy	1,033	0.00
2050 On 04/02/2016	Bond Future	Sell	1,033	0.00
2050 On 05/05/2016	Bond Future	Sell	1,033	0.00
2050 On 05/05/2016	Bond Future	Buy	1,033	0.00
2050 On 04/02/2016	Bond Future	Buy	1,193	0.00
2050 On 04/02/2016	Bond Future	Sell	1,193	0.00
2050 On 05/05/2016	Bond Future	Sell	1,193	0.00
2050 On 05/05/2016	Bond Future	Buy	1,193	0.00
2050 On 04/02/2016	Bond Future	Sell	2,226	0.00
2050 On 04/02/2016	Bond Future	Buy	2,226	0.00
2050 On 05/05/2016	Bond Future	Buy	2,226	0.00
2050 On 05/05/2016	Bond Future	Sell	2,226	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Buy	11	0.00
R186 On 04/02/2016	Bond Future	Sell	11	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Buy	21	0.00
R202 On 04/02/2016	Bond Future	Sell	21	0.00
R202 On 04/02/2016	Bond Future	Buy	21	0.00
R202 On 04/02/2016	Bond Future	Sell	21	0.00
R202 On 05/05/2016	Bond Future	Sell	21	0.00
R202 On 05/05/2016	Bond Future	Buy	21	0.00
R202 On 05/05/2016	Bond Future	Sell	21	0.00
R202 On 05/05/2016	Bond Future	Buy	21	0.00

R2037 Bond Future

2037 On 04/02/2016	Bond Future	Buy	560	0.00
2037 On 04/02/2016	Bond Future	Sell	560	0.00
2037 On 05/05/2016	Bond Future	Sell	560	0.00
2037 On 05/05/2016	Bond Future	Buy	560	0.00

R204 Bond Future

R204 On 04/02/2016	Bond Future	Buy	179	0.00
R204 On 04/02/2016	Bond Future	Sell	179	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 05/05/2016	Bond Future		Sell	179	0.00
R204 On 05/05/2016	Bond Future		Buy	179	0.00
R207 Bond Future					
R207 On 04/02/2016	Bond Future		Buy	743	0.00
R207 On 04/02/2016	Bond Future		Sell	743	0.00
R207 On 05/05/2016	Bond Future		Sell	743	0.00
R207 On 05/05/2016	Bond Future		Buy	743	0.00
R208 Bond Futures					
R208 On 04/02/2016	Bond Future		Buy	955	0.00
R208 On 04/02/2016	Bond Future		Sell	955	0.00
R208 On 05/05/2016	Bond Future		Sell	955	0.00
R208 On 05/05/2016	Bond Future		Buy	955	0.00
R210 Bond Future					
R210 On 05/05/2016	Bond Future		Buy	200	0.00
R210 On 05/05/2016	Bond Future		Sell	200	0.00
Grand Total for Daily Detailed Turnover:				22,297	0.00