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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/05/2015

TO DATE : 12/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 06/08/2015			Bond Future		
			Sell	13	0.00
2038 On 06/08/2015			Bond Future		
			Buy	13	0.00
2038 On 06/08/2015			Bond Future		
			Sell	518	0.00
2038 On 06/08/2015			Bond Future		
			Buy	518	0.00
2038 On 06/08/2015			Bond Future		
			Buy	531	0.00
2038 On 06/08/2015			Bond Future		
			Sell	531	0.00
I2050 Bond Future					
2050 On 06/08/2015			Bond Future		
			Sell	33	0.00
2050 On 06/08/2015			Bond Future		
			Buy	33	0.00
2050 On 06/08/2015			Bond Future		
			Sell	340	0.00
2050 On 06/08/2015			Bond Future		
			Buy	340	0.00
2050 On 06/08/2015			Bond Future		
			Buy	373	0.00
2050 On 06/08/2015			Bond Future		
			Sell	373	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future	Buy	3	0.00
R186 On 06/08/2015	Bond Future	Sell	3	0.00
R186 On 06/08/2015	Bond Future	Sell	9	0.00
R186 On 06/08/2015	Bond Future	Buy	9	0.00
R186 On 06/08/2015	Bond Future	Sell	10	0.00
R186 On 06/08/2015	Bond Future	Buy	10	0.00
R186 On 06/08/2015	Bond Future	Sell	50	0.00
R186 On 06/08/2015	Bond Future	Buy	50	0.00
R186 On 06/08/2015	Bond Future	Sell	100	0.00
R186 On 06/08/2015	Bond Future	Buy	100	0.00
R186 On 06/08/2015	Bond Future	Buy	750	0.00
R186 On 06/08/2015	Bond Future	Sell	750	0.00
R186 On 06/08/2015	Bond Future	Buy	1,041	0.00
R186 On 06/08/2015	Bond Future	Sell	1,041	0.00
R186 On 06/08/2015	Bond Future	Buy	1,041	0.00
R186 On 06/08/2015	Bond Future	Sell	1,041	0.00

R2023 Bond Future

R023 On 06/08/2015	Bond Future	Sell	3	0.00
R023 On 06/08/2015	Bond Future	Buy	3	0.00
R023 On 06/08/2015	Bond Future	Sell	1,050	0.00
R023 On 06/08/2015	Bond Future	Buy	1,050	0.00

R203 Bond Future

R203 On 06/08/2015	Bond Future	Buy	132	0.00
R203 On 06/08/2015	Bond Future	Sell	132	0.00
R203 On 06/08/2015	Bond Future	Buy	217	0.00
R203 On 06/08/2015	Bond Future	Sell	217	0.00
R203 On 06/08/2015	Bond Future	Sell	349	0.00
R203 On 06/08/2015	Bond Future	Buy	349	0.00
R203 On 06/08/2015	Bond Future	Sell	349	0.00
R203 On 06/08/2015	Bond Future	Buy	349	0.00
R203 On 06/08/2015	Bond Future	Sell	349	0.00
R203 On 06/08/2015	Bond Future	Buy	349	0.00

R2030 Bond Future

2030 On 06/08/2015	Bond Future	Buy	400	0.00
2030 On 06/08/2015	Bond Future	Sell	400	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future	Sell	370	0.00
2037 On 06/08/2015	Bond Future	Buy	370	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 Bond Future					
R204 On 06/08/2015	Bond Future		Buy	30	0.00
R204 On 06/08/2015	Bond Future		Sell	30	0.00
R204 On 06/08/2015	Bond Future		Sell	30	0.00
R204 On 06/08/2015	Bond Future		Buy	30	0.00
R204 On 06/08/2015	Bond Future		Buy	30	0.00
R204 On 06/08/2015	Bond Future		Sell	30	0.00
R204 On 06/08/2015	Bond Future		Sell	30	0.00
R204 On 06/08/2015	Bond Future		Buy	30	0.00
R208 Bond Futures					
R208 On 06/08/2015	Bond Future		Buy	11	0.00
R208 On 06/08/2015	Bond Future		Sell	11	0.00
R208 On 06/08/2015	Bond Future		Buy	22	0.00
R208 On 06/08/2015	Bond Future		Sell	22	0.00
R208 On 06/08/2015	Bond Future		Buy	260	0.00
R208 On 06/08/2015	Bond Future		Sell	260	0.00
R208 On 06/08/2015	Bond Future		Buy	293	0.00
R208 On 06/08/2015	Bond Future		Sell	293	0.00
R208 On 06/08/2015	Bond Future		Sell	15,000	0.00
R208 On 06/08/2015	Bond Future		Buy	15,000	0.00
R209 Bond Future					
R209 On 06/08/2015	Bond Future		Sell	400	0.00
R209 On 06/08/2015	Bond Future		Buy	400	0.00
R213 Bond Future					
R213 On 06/08/2015	Bond Future		Buy	250	0.00
R213 On 06/08/2015	Bond Future		Sell	250	0.00
R213 On 06/08/2015	Bond Future		Sell	250	0.00
R213 On 06/08/2015	Bond Future		Buy	250	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Buy	48	0.00
R214 On 06/08/2015	Bond Future		Sell	48	0.00
R214 On 06/08/2015	Bond Future		Sell	100	0.00
R214 On 06/08/2015	Bond Future		Buy	100	0.00
R214 On 06/08/2015	Bond Future		Sell	100	0.00
R214 On 06/08/2015	Bond Future		Buy	100	0.00
R214 On 06/08/2015	Bond Future		Buy	250	0.00

R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Buy	250	0.00
R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Sell	300	0.00
R214 On 06/08/2015	Bond Future	Buy	300	0.00

Grand Total for Daily Detailed Turnover:

25,685

0.00