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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/09/2015

TO DATE : 15/09/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2015			Sell	4	0.00
R186 On 05/11/2015			Buy	4	0.00
R186 On 05/11/2015			Sell	50	0.00
R186 On 05/11/2015			Buy	50	0.00
R186 On 05/11/2015			Sell	51	0.00
R186 On 05/11/2015			Buy	51	0.00
R186 On 05/11/2015			Sell	51	0.00
R186 On 05/11/2015			Buy	51	0.00
R186 On 05/11/2015			Sell	66	0.00
R186 On 05/11/2015			Buy	66	0.00
R2023 Bond Future					
R023 On 05/11/2015			Sell	5	0.00
R023 On 05/11/2015			Buy	5	0.00

R023 On 05/11/2015	Bond Future	Sell	16	0.00
R023 On 05/11/2015	Bond Future	Buy	16	0.00
R023 On 05/11/2015	Bond Future	Sell	38	0.00
R023 On 05/11/2015	Bond Future	Buy	38	0.00
R023 On 05/11/2015	Bond Future	Sell	60	0.00
R023 On 05/11/2015	Bond Future	Buy	60	0.00
R023 On 05/11/2015	Bond Future	Sell	62	0.00
R023 On 05/11/2015	Bond Future	Buy	62	0.00
R023 On 05/11/2015	Bond Future	Sell	65	0.00
R023 On 05/11/2015	Bond Future	Buy	65	0.00
R023 On 05/11/2015	Bond Future	Sell	79	0.00
R023 On 05/11/2015	Bond Future	Buy	79	0.00

R2037 Bond Future

2037 On 05/11/2015	Bond Future	Sell	5	0.00
2037 On 05/11/2015	Bond Future	Buy	5	0.00
2037 On 05/11/2015	Bond Future	Sell	61	0.00
2037 On 05/11/2015	Bond Future	Buy	61	0.00
2037 On 05/11/2015	Bond Future	Sell	62	0.00
2037 On 05/11/2015	Bond Future	Buy	62	0.00
2037 On 05/11/2015	Bond Future	Sell	62	0.00
2037 On 05/11/2015	Bond Future	Buy	62	0.00
2037 On 05/11/2015	Bond Future	Sell	80	0.00
2037 On 05/11/2015	Bond Future	Buy	80	0.00

R2044 Bond Future

2044 On 05/11/2015	Bond Future	Sell	5	0.00
2044 On 05/11/2015	Bond Future	Buy	5	0.00
2044 On 05/11/2015	Bond Future	Sell	60	0.00
2044 On 05/11/2015	Bond Future	Buy	60	0.00
2044 On 05/11/2015	Bond Future	Sell	62	0.00
2044 On 05/11/2015	Bond Future	Buy	62	0.00
2044 On 05/11/2015	Bond Future	Sell	62	0.00
2044 On 05/11/2015	Bond Future	Buy	62	0.00
2044 On 05/11/2015	Bond Future	Sell	80	0.00
2044 On 05/11/2015	Bond Future	Buy	80	0.00

R2048 Bond Future

R248 On 05/11/2015	Bond Future	Sell	5	0.00
R248 On 05/11/2015	Bond Future	Buy	5	0.00
R248 On 05/11/2015	Bond Future	Sell	61	0.00
R248 On 05/11/2015	Bond Future	Buy	61	0.00
R248 On 05/11/2015	Bond Future	Buy	62	0.00
R248 On 05/11/2015	Bond Future	Sell	62	0.00
R248 On 05/11/2015	Bond Future	Buy	62	0.00
R248 On 05/11/2015	Bond Future	Sell	62	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/11/2015	Bond Future		Sell	80	0.00
R248 On 05/11/2015	Bond Future		Buy	80	0.00
Grand Total for Daily Detailed Turnover:				1,356	0.00
