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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/12/2015

TO DATE : 02/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 Bond Future					
ES33 On 04/02/2016	Bond Future		Sell	1	0.00
ES33 On 04/02/2016	Bond Future		Buy	1	0.00
ES33 On 04/02/2016	Bond Future		Sell	9	0.00
ES33 On 04/02/2016	Bond Future		Buy	9	0.00
R186 Bond Future					
R186 On 04/02/2016	Bond Future		Buy	48	0.00
R186 On 04/02/2016	Bond Future		Sell	48	0.00
R186 On 04/02/2016	Bond Future		Sell	48	0.00
R186 On 04/02/2016	Bond Future		Buy	48	0.00
R202 Bond Future					
R202 On 04/02/2016	Bond Future		Sell	32	0.00
R202 On 04/02/2016	Bond Future		Buy	32	0.00

R202 On 04/02/2016	Bond Future	Sell	83	0.00
R202 On 04/02/2016	Bond Future	Buy	83	0.00
R202 On 04/02/2016	Bond Future	Sell	172	0.00
R202 On 04/02/2016	Bond Future	Buy	172	0.00
R2023 Bond Future				
R023 On 04/02/2016	Bond Future	Sell	44	0.00
R023 On 04/02/2016	Bond Future	Buy	44	0.00
R023 On 04/02/2016	Bond Future	Sell	85	0.00
R023 On 04/02/2016	Bond Future	Buy	85	0.00
R023 On 04/02/2016	Bond Future	Sell	1,181	0.00
R023 On 04/02/2016	Bond Future	Buy	1,181	0.00
R023 On 04/02/2016	Bond Future	Sell	1,310	0.00
R023 On 04/02/2016	Bond Future	Buy	1,310	0.00
R203 Bond Future				
R203 On 04/02/2016	Bond Future	Buy	8	0.00
R203 On 04/02/2016	Bond Future	Sell	8	0.00
R2030 Bond Future				
2030 On 04/02/2016	Bond Future	Sell	772	0.00
2030 On 04/02/2016	Bond Future	Sell	772	0.00
2030 On 04/02/2016	Bond Future	Buy	772	0.00
2030 On 04/02/2016	Bond Future	Buy	772	0.00
R204 Bond Future				
R204 On 04/02/2016	Bond Future	Buy	22	0.00
R204 On 04/02/2016	Bond Future	Sell	22	0.00
R204 On 04/02/2016	Bond Future	Buy	28	0.00
R204 On 04/02/2016	Bond Future	Sell	28	0.00
R204 On 04/02/2016	Bond Future	Sell	39	0.00
R204 On 04/02/2016	Bond Future	Buy	39	0.00
R204 On 04/02/2016	Bond Future	Sell	40	0.00
R204 On 04/02/2016	Bond Future	Buy	40	0.00
R204 On 04/02/2016	Bond Future	Buy	50	0.00
R204 On 04/02/2016	Bond Future	Sell	50	0.00
R204 On 04/02/2016	Bond Future	Sell	181	0.00
R204 On 04/02/2016	Bond Future	Buy	181	0.00
R204 On 04/02/2016	Bond Future	Buy	260	0.00
R204 On 04/02/2016	Bond Future	Sell	260	0.00
R2044 Bond Future				
2044 On 04/02/2016	Bond Future	Sell	100	0.00
2044 On 04/02/2016	Bond Future	Buy	100	0.00
2044 On 04/02/2016	Bond Future	Sell	100	0.00
2044 On 04/02/2016	Bond Future	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 04/02/2016	Bond Future		Buy	150	0.00
R248 On 04/02/2016	Bond Future		Sell	150	0.00
R207 Bond Future					
R207 On 04/02/2016	Bond Future		Buy	40	0.00
R207 On 04/02/2016	Bond Future		Sell	40	0.00
R207 On 04/02/2016	Bond Future		Buy	50	0.00
R207 On 04/02/2016	Bond Future		Sell	50	0.00
R207 On 04/02/2016	Bond Future		Buy	90	0.00
R207 On 04/02/2016	Bond Future		Sell	90	0.00
R208 Bond Futures					
R208 On 04/02/2016	Bond Future		Buy	10	0.00
R208 On 04/02/2016	Bond Future		Sell	10	0.00
R208 On 04/02/2016	Bond Future		Buy	63	0.00
R208 On 04/02/2016	Bond Future		Sell	63	0.00
R208 On 04/02/2016	Bond Future		Sell	73	0.00
R208 On 04/02/2016	Bond Future		Buy	73	0.00
R209 Bond Future					
R209 On 04/02/2016	Bond Future		Buy	200	0.00
R209 On 04/02/2016	Bond Future		Sell	200	0.00
R209 On 04/02/2016	Bond Future		Buy	200	0.00
R209 On 04/02/2016	Bond Future		Sell	200	0.00
R209 On 04/02/2016	Bond Future		Buy	880	0.00
R209 On 04/02/2016	Bond Future		Sell	880	0.00
R209 On 04/02/2016	Bond Future		Sell	880	0.00
R209 On 04/02/2016	Bond Future		Buy	880	0.00
R214 Bond Future					
R214 On 04/02/2016	Bond Future		Buy	5	0.00
R214 On 04/02/2016	Bond Future		Sell	5	0.00
R214 On 04/02/2016	Bond Future		Buy	5	0.00
R214 On 04/02/2016	Bond Future		Sell	5	0.00
R214 On 04/02/2016	Bond Future		Buy	12	0.00
R214 On 04/02/2016	Bond Future		Sell	12	0.00
R214 On 04/02/2016	Bond Future		Buy	16	0.00
R214 On 04/02/2016	Bond Future		Sell	16	0.00
R214 On 04/02/2016	Bond Future		Buy	20	0.00

R214 On 04/02/2016	Bond Future	Sell	20	0.00
R214 On 04/02/2016	Bond Future	Buy	48	0.00
R214 On 04/02/2016	Bond Future	Sell	48	0.00
R214 On 04/02/2016	Bond Future	Buy	102	0.00
R214 On 04/02/2016	Bond Future	Sell	102	0.00
R214 On 04/02/2016	Bond Future	Buy	208	0.00
R214 On 04/02/2016	Bond Future	Sell	208	0.00

Grand Total for Daily Detailed Turnover:

8,437

0.00