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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/12/2015

TO DATE : 17/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/02/2016	Index Future		Buy	124	0.00
ALBI On 04/02/2016	Index Future		Sell	124	0.00
ALBI On 04/02/2016	Index Future		Buy	124	0.00
ALBI On 04/02/2016	Index Future		Sell	124	0.00
ALBI On 04/08/2016	Index Future		Sell	124	0.00
ALBI On 04/08/2016	Index Future		Buy	124	0.00
ALBI On 04/08/2016	Index Future		Buy	124	0.00
ALBI On 04/08/2016	Index Future		Sell	124	0.00
Govi Total Return Index					
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Buy	2	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
R2032 Bond Future				
2032 On 04/02/2016	Bond Future	Sell	20	0.00
2032 On 04/02/2016	Bond Future	Buy	20	0.00
R2037 Bond Future				
2037 On 04/02/2016	Bond Future	Sell	10	0.00
2037 On 04/02/2016	Bond Future	Buy	10	0.00
R2048 Bond Future				
R248 On 04/02/2016	Bond Future	Sell	50	0.00
R248 On 04/02/2016	Bond Future	Buy	50	0.00
R209 Bond Future				
R209 On 04/02/2016	Bond Future	Buy	5	0.00
R209 On 04/02/2016	Bond Future	Sell	5	0.00
R209 On 04/02/2016	Bond Future	Buy	20	0.00
R209 On 04/02/2016	Bond Future	Sell	20	0.00
R209 On 04/02/2016	Bond Future	Buy	101	0.00
R209 On 04/02/2016	Bond Future	Sell	101	0.00
R209 On 04/02/2016	Bond Future	Buy	144	0.00
R209 On 04/02/2016	Bond Future	Sell	144	0.00
R209 On 04/02/2016	Bond Future	Sell	2,354	0.00
R209 On 04/02/2016	Bond Future	Buy	2,354	0.00
R209 On 04/02/2016	Bond Future	Buy	2,624	0.00
R209 On 04/02/2016	Bond Future	Sell	2,624	0.00
R214 Bond Future				
R214 On 04/02/2016	Bond Future	Buy	4	0.00
R214 On 04/02/2016	Bond Future	Sell	4	0.00
R214 On 04/02/2016	Bond Future	Buy	6	0.00
R214 On 04/02/2016	Bond Future	Sell	6	0.00
R214 On 04/02/2016	Bond Future	Buy	7	0.00
R214 On 04/02/2016	Bond Future	Sell	7	0.00
R214 On 04/02/2016	Bond Future	Buy	9	0.00
R214 On 04/02/2016	Bond Future	Sell	9	0.00
R214 On 04/02/2016	Bond Future	Buy	9	0.00
R214 On 04/02/2016	Bond Future	Sell	9	0.00
R214 On 04/02/2016	Bond Future	Buy	9	0.00
R214 On 04/02/2016	Bond Future	Sell	9	0.00
R214 On 04/02/2016	Bond Future	Buy	9	0.00
R214 On 04/02/2016	Bond Future	Sell	9	0.00
R214 On 04/02/2016	Bond Future	Buy	17	0.00
R214 On 04/02/2016	Bond Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/02/2016			Buy	19	0.00
R214 On 04/02/2016			Sell	19	0.00
R214 On 04/02/2016			Sell	20	0.00
R214 On 04/02/2016			Buy	20	0.00
R214 On 04/02/2016			Buy	20	0.00
R214 On 04/02/2016			Sell	20	0.00
R214 On 04/02/2016			Buy	22	0.00
R214 On 04/02/2016			Sell	22	0.00
R214 On 04/02/2016			Buy	23	0.00
R214 On 04/02/2016			Sell	23	0.00
R214 On 04/02/2016			Buy	23	0.00
R214 On 04/02/2016			Sell	23	0.00
R214 On 04/02/2016			Buy	27	0.00
R214 On 04/02/2016			Sell	27	0.00
R214 On 04/02/2016			Buy	28	0.00
R214 On 04/02/2016			Sell	28	0.00
R214 On 04/02/2016			Buy	31	0.00
R214 On 04/02/2016			Sell	31	0.00
R214 On 04/02/2016			Buy	44	0.00
R214 On 04/02/2016			Sell	44	0.00
R214 On 04/02/2016			Buy	44	0.00
R214 On 04/02/2016			Sell	44	0.00
R214 On 04/02/2016			Buy	54	0.00
R214 On 04/02/2016			Sell	54	0.00
R214 On 04/02/2016			Buy	66	0.00
R214 On 04/02/2016			Sell	66	0.00
R214 On 04/02/2016			Buy	76	0.00
R214 On 04/02/2016			Sell	76	0.00
R214 On 04/02/2016			Buy	78	0.00
R214 On 04/02/2016			Sell	78	0.00
R214 On 04/02/2016			Buy	87	0.00
R214 On 04/02/2016			Sell	87	0.00
R214 On 04/02/2016			Buy	105	0.00
R214 On 04/02/2016			Sell	105	0.00
R214 On 04/02/2016			Buy	557	0.00
R214 On 04/02/2016			Sell	557	0.00
R214 On 04/02/2016			Buy	1,374	0.00
R214 On 04/02/2016			Sell	1,374	0.00

Grand Total for Daily Detailed Turnover: **8,614** **0.00**