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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/11/2015

TO DATE : 12/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 04/02/2016			Bond Future		
			Sell	165	0.00
2038 On 04/02/2016			Bond Future		
			Buy	165	0.00
2038 On 04/02/2016			Bond Future		
			Sell	835	0.00
2038 On 04/02/2016			Bond Future		
			Buy	835	0.00
2038 On 04/02/2016			Bond Future		
			Sell	2,210	0.00
2038 On 04/02/2016			Bond Future		
			Buy	2,210	0.00
I2046 Bond Future					
2046 On 04/02/2016			Bond Future		
			Sell	3	0.00
2046 On 04/02/2016			Bond Future		
			Buy	3	0.00
2046 On 04/02/2016			Bond Future		
			Sell	155	0.00
2046 On 04/02/2016			Bond Future		
			Buy	155	0.00
I2050 Bond Future					

2050 On 04/02/2016	Bond Future			Sell	1	0.00
2050 On 04/02/2016	Bond Future			Buy	1	0.00
2050 On 04/02/2016	Bond Future			Sell	37	0.00
2050 On 04/02/2016	Bond Future			Buy	37	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	8.83	Put	Buy	33	0.00
R186 On 04/02/2016	Bond Future	8.83	Put	Sell	33	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	33	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	33	0.00
R186 On 04/02/2016	Bond Future			Sell	100	0.00
R186 On 04/02/2016	Bond Future			Buy	100	0.00
R186 On 04/02/2016	Bond Future			Sell	100	0.00
R186 On 04/02/2016	Bond Future			Buy	100	0.00
R186 On 04/02/2016	Bond Future	8.65	Put	Buy	340	0.00
R186 On 04/02/2016	Bond Future	8.65	Put	Sell	340	0.00
R186 On 04/02/2016	Bond Future			Buy	400	0.00
R186 On 04/02/2016	Bond Future			Sell	400	0.00
R186 On 04/02/2016	Bond Future			Sell	400	0.00
R186 On 04/02/2016	Bond Future			Buy	400	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future			Sell	4	0.00
R202 On 04/02/2016	Bond Future			Buy	4	0.00
R202 On 04/02/2016	Bond Future			Sell	7	0.00
R202 On 04/02/2016	Bond Future			Buy	7	0.00
R202 On 04/02/2016	Bond Future			Sell	7	0.00
R202 On 04/02/2016	Bond Future			Buy	7	0.00
R202 On 04/02/2016	Bond Future			Sell	10	0.00
R202 On 04/02/2016	Bond Future			Buy	10	0.00
R202 On 04/02/2016	Bond Future			Sell	10	0.00
R202 On 04/02/2016	Bond Future			Buy	10	0.00
R202 On 04/02/2016	Bond Future			Buy	12	0.00
R202 On 04/02/2016	Bond Future			Sell	12	0.00
R202 On 04/02/2016	Bond Future			Sell	22	0.00
R202 On 04/02/2016	Bond Future			Buy	22	0.00
R202 On 04/02/2016	Bond Future			Sell	26	0.00
R202 On 04/02/2016	Bond Future			Buy	26	0.00
R202 On 04/02/2016	Bond Future			Buy	2,133	0.00
R202 On 04/02/2016	Bond Future			Sell	2,133	0.00

R2023 Bond Future

R023 On 04/02/2016	Bond Future			Sell	253	0.00
R023 On 04/02/2016	Bond Future			Buy	253	0.00
R023 On 04/02/2016	Bond Future			Sell	253	0.00
R023 On 04/02/2016	Bond Future			Buy	253	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2032 Bond Future					
2032 On 04/02/2016	9.30	Put	Buy	22	0.00
2032 On 04/02/2016	9.30	Put	Sell	22	0.00
2032 On 04/02/2016	9.20	Put	Buy	22	0.00
2032 On 04/02/2016	9.20	Put	Sell	22	0.00
R2037 Bond Future					
2037 On 04/02/2016	9.30	Put	Buy	16	0.00
2037 On 04/02/2016	9.30	Put	Sell	16	0.00
2037 On 04/02/2016	9.43	Put	Buy	16	0.00
2037 On 04/02/2016	9.43	Put	Sell	16	0.00
R204 Bond Future					
R204 On 04/02/2016			Buy	255	0.00
R204 On 04/02/2016			Sell	255	0.00
R204 On 04/02/2016			Buy	652	0.00
R204 On 04/02/2016			Sell	652	0.00
R204 On 04/02/2016			Buy	907	0.00
R204 On 04/02/2016			Sell	907	0.00
R2044 Bond Future					
2044 On 04/02/2016	9.58	Put	Buy	25	0.00
2044 On 04/02/2016	9.58	Put	Sell	25	0.00
R2048 Bond Future					
R248 On 04/02/2016			Sell	51	0.00
R248 On 04/02/2016			Buy	51	0.00
R248 On 04/02/2016			Sell	51	0.00
R248 On 04/02/2016			Buy	51	0.00
R248 On 04/02/2016			Sell	59	0.00
R248 On 04/02/2016			Buy	59	0.00
R248 On 04/02/2016			Buy	59	0.00
R248 On 04/02/2016			Sell	59	0.00
R248 On 04/02/2016	9.45	Put	Buy	75	0.00
R248 On 04/02/2016	9.45	Put	Sell	75	0.00
R248 On 04/02/2016	9.55	Put	Buy	75	0.00
R248 On 04/02/2016	9.55	Put	Sell	75	0.00
R208 Bond Futures					
R208 On 04/02/2016			Sell	62	0.00

