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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/12/2015

TO DATE : 29/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/02/2016	8.75	Put	Buy	19	0.00
R186 On 04/02/2016	8.75	Put	Sell	19	0.00
R186 On 04/02/2016	8.75	Put	Buy	19	0.00
R186 On 04/02/2016	8.75	Put	Sell	19	0.00
R186 On 04/02/2016	8.75	Put	Sell	19	0.00
R186 On 04/02/2016	8.75	Put	Buy	19	0.00
R186 On 04/02/2016	8.75	Put	Buy	19	0.00
R186 On 04/02/2016	8.75	Put	Sell	19	0.00
R186 On 04/02/2016	8.70	Put	Buy	19	0.00
R186 On 04/02/2016	8.70	Put	Sell	19	0.00
R186 On 04/02/2016	8.70	Put	Buy	19	0.00
R186 On 04/02/2016	8.70	Put	Sell	19	0.00
R186 On 04/02/2016	8.70	Put	Sell	19	0.00
R186 On 04/02/2016	8.70	Put	Sell	19	0.00
R186 On 04/02/2016	8.70	Put	Buy	19	0.00

R186 On 04/02/2016	Bond Future	8.70	Put	Buy	19	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	19	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	19	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	19	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	19	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	19	0.00
R186 On 04/02/2016	Bond Future			Buy	33	0.00
R186 On 04/02/2016	Bond Future			Sell	33	0.00
R186 On 04/02/2016	Bond Future			Buy	60	0.00
R186 On 04/02/2016	Bond Future			Sell	60	0.00
R186 On 04/02/2016	Bond Future			Buy	70	0.00
R186 On 04/02/2016	Bond Future			Sell	70	0.00
R186 On 04/02/2016	Bond Future			Buy	85	0.00
R186 On 04/02/2016	Bond Future			Sell	85	0.00
R186 On 04/02/2016	Bond Future			Buy	87	0.00
R186 On 04/02/2016	Bond Future			Sell	87	0.00
R186 On 04/02/2016	Bond Future			Sell	125	0.00
R186 On 04/02/2016	Bond Future			Buy	125	0.00
R186 On 04/02/2016	Bond Future			Sell	140	0.00
R186 On 04/02/2016	Bond Future			Buy	140	0.00
R186 On 04/02/2016	Bond Future			Sell	265	0.00
R186 On 04/02/2016	Bond Future			Buy	265	0.00
R186 On 04/02/2016	Bond Future			Buy	335	0.00
R186 On 04/02/2016	Bond Future			Sell	335	0.00

R203 Bond Future

R203 On 04/02/2016	Bond Future			Sell	75	0.00
R203 On 04/02/2016	Bond Future			Buy	75	0.00
R203 On 04/02/2016	Bond Future			Buy	125	0.00
R203 On 04/02/2016	Bond Future			Sell	125	0.00
R203 On 04/02/2016	Bond Future			Buy	125	0.00
R203 On 04/02/2016	Bond Future			Sell	125	0.00
R203 On 04/02/2016	Bond Future			Sell	210	0.00
R203 On 04/02/2016	Bond Future			Buy	210	0.00
R203 On 04/02/2016	Bond Future			Sell	315	0.00
R203 On 04/02/2016	Bond Future			Buy	315	0.00
R203 On 04/02/2016	Bond Future			Buy	600	0.00
R203 On 04/02/2016	Bond Future			Sell	600	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 Bond Future					
R207 On 04/02/2016	Bond Future		Buy	25	0.00
R207 On 04/02/2016	Bond Future		Sell	25	0.00
R207 On 04/02/2016	Bond Future		Sell	48	0.00
R207 On 04/02/2016	Bond Future		Buy	48	0.00
R207 On 04/02/2016	Bond Future		Buy	130	0.00
R207 On 04/02/2016	Bond Future		Sell	130	0.00
R207 On 04/02/2016	Bond Future		Sell	155	0.00
R207 On 04/02/2016	Bond Future		Buy	155	0.00
R207 On 04/02/2016	Bond Future		Sell	275	0.00
R207 On 04/02/2016	Bond Future		Buy	275	0.00
R207 On 04/02/2016	Bond Future		Buy	323	0.00
R207 On 04/02/2016	Bond Future		Sell	323	0.00
R209 Bond Future					
R209 On 04/02/2016	Bond Future		Sell	27	0.00
R209 On 04/02/2016	Bond Future		Buy	27	0.00
R209 On 04/02/2016	Bond Future		Sell	60	0.00
R209 On 04/02/2016	Bond Future		Buy	60	0.00
R209 On 04/02/2016	Bond Future		Sell	80	0.00
R209 On 04/02/2016	Bond Future		Buy	80	0.00
R209 On 04/02/2016	Bond Future		Sell	80	0.00
R209 On 04/02/2016	Bond Future		Buy	80	0.00
R209 On 04/02/2016	Bond Future		Sell	80	0.00
R209 On 04/02/2016	Bond Future		Buy	80	0.00
R209 On 04/02/2016	Bond Future		Sell	100	0.00
R209 On 04/02/2016	Bond Future		Buy	100	0.00
R209 On 04/02/2016	Bond Future		Sell	427	0.00
R209 On 04/02/2016	Bond Future		Buy	427	0.00
R214 Bond Future					
R214 On 04/02/2016	Bond Future		Buy	32	0.00
R214 On 04/02/2016	Bond Future		Sell	32	0.00
R214 On 04/02/2016	Bond Future		Buy	130	0.00
R214 On 04/02/2016	Bond Future		Sell	130	0.00
R214 On 04/02/2016	Bond Future		Buy	200	0.00
R214 On 04/02/2016	Bond Future		Sell	200	0.00
R214 On 04/02/2016	Bond Future		Sell	362	0.00
R214 On 04/02/2016	Bond Future		Buy	362	0.00

Grand Total for Daily Detailed Turnover:

5,450

0.00