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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/09/2015

TO DATE : 23/09/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Inflation Linked Bond Index					
ILBI On 04/02/2016	Index Future		Sell	1	0.00
ILBI On 04/02/2016	Index Future		Buy	1	0.00
ILBI On 04/02/2016	Index Future		Sell	2	0.00
ILBI On 04/02/2016	Index Future		Buy	2	0.00
ILBI On 04/02/2016	Index Future		Buy	3	0.00
ILBI On 04/02/2016	Index Future		Sell	3	0.00
R186 Bond Future					
R186 On 05/11/2015	Bond Future		Buy	3,191	0.00
R186 On 05/11/2015	Bond Future		Sell	3,191	0.00
R186 On 05/11/2015	Bond Future		Sell	3,191	0.00
R186 On 05/11/2015	Bond Future		Buy	3,191	0.00
R204 Bond Future					

