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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/11/2015

TO DATE : 19/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2046 Bond Future

2046 On 04/02/2016	Bond Future		Buy	1	0.00
2046 On 04/02/2016	Bond Future		Sell	1	0.00
2046 On 04/02/2016	Bond Future		Sell	1	0.00
2046 On 04/02/2016	Bond Future		Buy	1	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	1	0.00
2050 On 04/02/2016	Bond Future		Buy	1	0.00
2050 On 04/02/2016	Bond Future		Sell	49	0.00
2050 On 04/02/2016	Bond Future		Buy	49	0.00
2050 On 04/02/2016	Bond Future		Sell	129	0.00
2050 On 04/02/2016	Bond Future		Buy	129	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Buy	2	0.00
R202 On 04/02/2016	Bond Future	Sell	2	0.00
R202 On 04/02/2016	Bond Future	Buy	126	0.00
R202 On 04/02/2016	Bond Future	Sell	126	0.00

R2030 Bond Future

2030 On 04/02/2016	Bond Future	Buy	84	0.00
2030 On 04/02/2016	Bond Future	Sell	84	0.00

R2037 Bond Future

2037 On 04/02/2016	Bond Future	Sell	1	0.00
2037 On 04/02/2016	Bond Future	Buy	1	0.00
2037 On 04/02/2016	Bond Future	Sell	1	0.00
2037 On 04/02/2016	Bond Future	Buy	1	0.00
2037 On 04/02/2016	Bond Future	Sell	1	0.00
2037 On 04/02/2016	Bond Future	Buy	1	0.00
2037 On 04/02/2016	Bond Future	Sell	1	0.00
2037 On 04/02/2016	Bond Future	Buy	1	0.00
2037 On 04/02/2016	Bond Future	Sell	3	0.00
2037 On 04/02/2016	Bond Future	Buy	3	0.00
2037 On 04/02/2016	Bond Future	Sell	11	0.00
2037 On 04/02/2016	Bond Future	Buy	11	0.00
2037 On 04/02/2016	Bond Future	Sell	18	0.00
2037 On 04/02/2016	Bond Future	Buy	18	0.00
2037 On 04/02/2016	Bond Future	Buy	630	0.00
2037 On 04/02/2016	Bond Future	Sell	630	0.00
2037 On 04/02/2016	Bond Future	Buy	630	0.00
2037 On 04/02/2016	Bond Future	Sell	630	0.00

R2040 Bond Future

2040 On 04/02/2016	Bond Future	Sell	6	0.00
2040 On 04/02/2016	Bond Future	Buy	6	0.00
2040 On 04/02/2016	Bond Future	Sell	10	0.00
2040 On 04/02/2016	Bond Future	Buy	10	0.00
2040 On 04/02/2016	Bond Future	Sell	14	0.00
2040 On 04/02/2016	Bond Future	Buy	14	0.00
2040 On 04/02/2016	Bond Future	Sell	17	0.00
2040 On 04/02/2016	Bond Future	Buy	17	0.00
2040 On 04/02/2016	Bond Future	Sell	19	0.00
2040 On 04/02/2016	Bond Future	Buy	19	0.00
2040 On 04/02/2016	Bond Future	Sell	29	0.00
2040 On 04/02/2016	Bond Future	Buy	29	0.00
2040 On 04/02/2016	Bond Future	Sell	109	0.00
2040 On 04/02/2016	Bond Future	Buy	109	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/02/2016	Bond Future		Buy	204	0.00
2040 On 04/02/2016	Bond Future		Sell	204	0.00
R2048 Bond Future					
R248 On 04/02/2016	Bond Future		Sell	2	0.00
R248 On 04/02/2016	Bond Future		Buy	2	0.00
R248 On 04/02/2016	Bond Future		Sell	3	0.00
R248 On 04/02/2016	Bond Future		Buy	3	0.00
R248 On 04/02/2016	Bond Future		Sell	4	0.00
R248 On 04/02/2016	Bond Future		Buy	4	0.00
R248 On 04/02/2016	Bond Future		Sell	5	0.00
R248 On 04/02/2016	Bond Future		Buy	5	0.00
R248 On 04/02/2016	Bond Future		Sell	6	0.00
R248 On 04/02/2016	Bond Future		Buy	6	0.00
R248 On 04/02/2016	Bond Future		Sell	9	0.00
R248 On 04/02/2016	Bond Future		Buy	9	0.00
R248 On 04/02/2016	Bond Future		Sell	36	0.00
R248 On 04/02/2016	Bond Future		Buy	36	0.00
R248 On 04/02/2016	Bond Future		Sell	65	0.00
R248 On 04/02/2016	Bond Future		Buy	65	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	5	0.00
R214 On 04/02/2016	Bond Future		Sell	5	0.00
R214 On 04/02/2016	Bond Future		Buy	13	0.00
R214 On 04/02/2016	Bond Future		Sell	13	0.00
R214 On 04/02/2016	Bond Future		Buy	15	0.00
R214 On 04/02/2016	Bond Future		Sell	15	0.00
R214 On 04/02/2016	Bond Future		Buy	23	0.00
R214 On 04/02/2016	Bond Future		Sell	23	0.00
R214 On 04/02/2016	Bond Future		Buy	24	0.00
R214 On 04/02/2016	Bond Future		Sell	24	0.00
R214 On 04/02/2016	Bond Future		Buy	28	0.00
R214 On 04/02/2016	Bond Future		Sell	28	0.00
R214 On 04/02/2016	Bond Future		Buy	34	0.00
R214 On 04/02/2016	Bond Future		Sell	34	0.00
R214 On 04/02/2016	Bond Future		Buy	37	0.00
R214 On 04/02/2016	Bond Future		Sell	37	0.00
R214 On 04/02/2016	Bond Future		Buy	57	0.00

