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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/11/2015

TO DATE : 20/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 04/02/2016	Bond Future		Sell	2	0.00
R186 On 04/02/2016	Bond Future		Buy	2	0.00
R186 On 04/02/2016	Bond Future		Sell	27	0.00
R186 On 04/02/2016	Bond Future		Buy	27	0.00
R186 On 04/02/2016	Bond Future		Sell	43	0.00
R186 On 04/02/2016	Bond Future		Buy	43	0.00
R186 On 04/02/2016	Bond Future		Sell	55	0.00
R186 On 04/02/2016	Bond Future		Buy	55	0.00
R186 On 04/02/2016	Bond Future		Sell	57	0.00
R186 On 04/02/2016	Bond Future		Buy	57	0.00
R186 On 04/02/2016	Bond Future		Sell	70	0.00
R186 On 04/02/2016	Bond Future		Buy	70	0.00
R186 On 04/02/2016	Bond Future		Buy	80	0.00
R186 On 04/02/2016	Bond Future		Sell	80	0.00

R186 On 04/02/2016	Bond Future	Sell	93	0.00
R186 On 04/02/2016	Bond Future	Buy	93	0.00
R186 On 04/02/2016	Bond Future	Sell	158	0.00
R186 On 04/02/2016	Bond Future	Buy	158	0.00
R186 On 04/02/2016	Bond Future	Sell	700	0.00
R186 On 04/02/2016	Bond Future	Buy	700	0.00
R186 On 04/02/2016	Bond Future	Sell	1,378	0.00
R186 On 04/02/2016	Bond Future	Buy	1,378	0.00
R186 On 04/02/2016	Bond Future	Sell	1,453	0.00
R186 On 04/02/2016	Bond Future	Buy	1,453	0.00
R186 On 04/02/2016	Bond Future	Buy	1,528	0.00
R186 On 04/02/2016	Bond Future	Sell	1,528	0.00
R186 On 04/02/2016	Bond Future	Buy	1,528	0.00
R186 On 04/02/2016	Bond Future	Sell	1,528	0.00
R186 On 04/02/2016	Bond Future	Buy	2,508	0.00
R186 On 04/02/2016	Bond Future	Sell	2,508	0.00

R2023 Bond Future

R023 On 04/02/2016	Bond Future	Sell	9	0.00
R023 On 04/02/2016	Bond Future	Buy	9	0.00
R023 On 04/02/2016	Bond Future	Sell	24	0.00
R023 On 04/02/2016	Bond Future	Buy	24	0.00
R023 On 04/02/2016	Bond Future	Sell	30	0.00
R023 On 04/02/2016	Bond Future	Buy	30	0.00
R023 On 04/02/2016	Bond Future	Sell	34	0.00
R023 On 04/02/2016	Bond Future	Buy	34	0.00
R023 On 04/02/2016	Bond Future	Sell	67	0.00
R023 On 04/02/2016	Bond Future	Buy	67	0.00
R023 On 04/02/2016	Bond Future	Sell	89	0.00
R023 On 04/02/2016	Bond Future	Buy	89	0.00
R023 On 04/02/2016	Bond Future	Sell	91	0.00
R023 On 04/02/2016	Bond Future	Buy	91	0.00
R023 On 04/02/2016	Bond Future	Sell	344	0.00
R023 On 04/02/2016	Bond Future	Buy	344	0.00

R2030 Bond Future

2030 On 04/02/2016	Bond Future	Sell	25	0.00
2030 On 04/02/2016	Bond Future	Buy	25	0.00
2030 On 04/02/2016	Bond Future	Sell	25	0.00
2030 On 04/02/2016	Bond Future	Buy	25	0.00

R208 Bond Futures

R208 On 04/02/2016	Bond Future	Sell	63	0.00
R208 On 04/02/2016	Bond Future	Buy	63	0.00
R208 On 04/02/2016	Bond Future	Buy	63	0.00
R208 On 04/02/2016	Bond Future	Sell	63	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 04/02/2016	Bond Future		Sell	80	0.00
R208 On 04/02/2016	Bond Future		Buy	80	0.00
R208 On 04/02/2016	Bond Future		Buy	312	0.00
R208 On 04/02/2016	Bond Future		Sell	312	0.00
R208 On 04/02/2016	Bond Future		Buy	312	0.00
R208 On 04/02/2016	Bond Future		Sell	312	0.00
Grand Total for Daily Detailed Turnover:				11,248	0.00