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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/11/2015

TO DATE : 25/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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ES33 Bond Future

ES33 On 04/02/2016	Bond Future		Sell	7	0.00
ES33 On 04/02/2016	Bond Future		Buy	7	0.00
ES33 On 04/02/2016	Bond Future		Sell	11	0.00
ES33 On 04/02/2016	Bond Future		Buy	11	0.00
ES33 On 04/02/2016	Bond Future		Buy	17	0.00
ES33 On 04/02/2016	Bond Future		Sell	17	0.00
ES33 On 04/02/2016	Bond Future		Sell	27	0.00
ES33 On 04/02/2016	Bond Future		Buy	27	0.00
ES33 On 04/02/2016	Bond Future		Sell	49	0.00
ES33 On 04/02/2016	Bond Future		Buy	49	0.00
ES33 On 04/02/2016	Bond Future		Sell	53	0.00
ES33 On 04/02/2016	Bond Future		Buy	53	0.00
ES33 On 04/02/2016	Bond Future		Sell	62	0.00
ES33 On 04/02/2016	Bond Future		Buy	62	0.00

ES33 On 04/02/2016	Bond Future	Sell	73	0.00
ES33 On 04/02/2016	Bond Future	Buy	73	0.00
ES33 On 04/02/2016	Bond Future	Sell	80	0.00
ES33 On 04/02/2016	Bond Future	Buy	80	0.00
ES33 On 04/02/2016	Bond Future	Sell	215	0.00
ES33 On 04/02/2016	Bond Future	Buy	215	0.00
ES33 On 04/02/2016	Bond Future	Sell	1,406	0.00
ES33 On 04/02/2016	Bond Future	Buy	1,406	0.00
ES33 On 04/02/2016	Bond Future	Buy	2,000	0.00
ES33 On 04/02/2016	Bond Future	Sell	2,000	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Buy	50	0.00
R186 On 04/02/2016	Bond Future	Sell	50	0.00
R186 On 04/02/2016	Bond Future	Sell	50	0.00
R186 On 04/02/2016	Bond Future	Buy	50	0.00

R209 Bond Future

R209 On 04/02/2016	Bond Future	Buy	7	0.00
R209 On 04/02/2016	Bond Future	Sell	7	0.00
R209 On 04/02/2016	Bond Future	Buy	10	0.00
R209 On 04/02/2016	Bond Future	Sell	10	0.00
R209 On 04/02/2016	Bond Future	Buy	16	0.00
R209 On 04/02/2016	Bond Future	Sell	16	0.00
R209 On 04/02/2016	Bond Future	Buy	25	0.00
R209 On 04/02/2016	Bond Future	Sell	25	0.00
R209 On 04/02/2016	Bond Future	Buy	46	0.00
R209 On 04/02/2016	Bond Future	Sell	46	0.00
R209 On 04/02/2016	Bond Future	Buy	50	0.00
R209 On 04/02/2016	Bond Future	Sell	50	0.00
R209 On 04/02/2016	Bond Future	Buy	59	0.00
R209 On 04/02/2016	Bond Future	Sell	59	0.00
R209 On 04/02/2016	Bond Future	Buy	69	0.00
R209 On 04/02/2016	Bond Future	Sell	69	0.00
R209 On 04/02/2016	Bond Future	Buy	76	0.00
R209 On 04/02/2016	Bond Future	Sell	76	0.00
R209 On 04/02/2016	Bond Future	Buy	203	0.00
R209 On 04/02/2016	Bond Future	Sell	203	0.00
R209 On 04/02/2016	Bond Future	Buy	1,329	0.00
R209 On 04/02/2016	Bond Future	Sell	1,329	0.00
R209 On 04/02/2016	Bond Future	Buy	1,890	0.00
R209 On 04/02/2016	Bond Future	Sell	1,890	0.00

R214 Bond Future

R214 On 04/02/2016	Bond Future	Buy	11	0.00
R214 On 04/02/2016	Bond Future	Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/02/2016	Bond Future		Buy	16	0.00
R214 On 04/02/2016	Bond Future		Sell	16	0.00
R214 On 04/02/2016	Bond Future		Buy	25	0.00
R214 On 04/02/2016	Bond Future		Sell	25	0.00
R214 On 04/02/2016	Bond Future		Sell	40	0.00
R214 On 04/02/2016	Bond Future		Buy	40	0.00
R214 On 04/02/2016	Bond Future		Buy	73	0.00
R214 On 04/02/2016	Bond Future		Sell	73	0.00
R214 On 04/02/2016	Bond Future		Buy	73	0.00
R214 On 04/02/2016	Bond Future		Sell	73	0.00
R214 On 04/02/2016	Bond Future		Sell	78	0.00
R214 On 04/02/2016	Bond Future		Buy	78	0.00
R214 On 04/02/2016	Bond Future		Buy	89	0.00
R214 On 04/02/2016	Bond Future		Sell	89	0.00
R214 On 04/02/2016	Bond Future		Buy	119	0.00
R214 On 04/02/2016	Bond Future		Sell	119	0.00
R214 On 04/02/2016	Bond Future		Buy	256	0.00
R214 On 04/02/2016	Bond Future		Sell	256	0.00
R214 On 04/02/2016	Bond Future		Buy	2,090	0.00
R214 On 04/02/2016	Bond Future		Sell	2,090	0.00
R214 On 04/02/2016	Bond Future		Buy	2,870	0.00
R214 On 04/02/2016	Bond Future		Sell	2,870	0.00
Grand Total for Daily Detailed Turnover:				13,620	0.00