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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/10/2015

TO DATE : 21/10/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/11/2015	GOVI		Sell	7	0.00
GOVI On 05/11/2015	GOVI		Buy	7	0.00
GOVI On 05/11/2015	GOVI		Sell	7	0.00
GOVI On 05/11/2015	GOVI		Buy	7	0.00
GOVI On 05/11/2015	GOVI		Buy	7	0.00
GOVI On 05/11/2015	GOVI		Sell	7	0.00
<b>I2025 Bond Future</b>					
2025 On 05/11/2015	Bond Future		Buy	13	0.00
2025 On 05/11/2015	Bond Future		Sell	13	0.00
2025 On 05/11/2015	Bond Future		Sell	13	0.00
2025 On 05/11/2015	Bond Future		Buy	13	0.00
<b>I2038 Bond Future</b>					

2038 On 05/11/2015	Bond Future	Buy	745	0.00
2038 On 05/11/2015	Bond Future	Sell	745	0.00
2038 On 05/11/2015	Bond Future	Buy	745	0.00
2038 On 05/11/2015	Bond Future	Sell	745	0.00
2038 On 04/02/2016	Bond Future	Buy	745	0.00
2038 On 04/02/2016	Bond Future	Sell	745	0.00
2038 On 04/02/2016	Bond Future	Sell	745	0.00
2038 On 04/02/2016	Bond Future	Buy	745	0.00

**New Inflation Linked Index**

IGOV On 05/11/2015	Index Future	Buy	10	0.00
IGOV On 05/11/2015	Index Future	Sell	10	0.00
IGOV On 04/02/2016	Index Future	Sell	10	0.00
IGOV On 04/02/2016	Index Future	Buy	10	0.00
IGOV On 05/11/2015	Index Future	Buy	46	0.00
IGOV On 05/11/2015	Index Future	Sell	46	0.00
IGOV On 04/02/2016	Index Future	Sell	46	0.00
IGOV On 04/02/2016	Index Future	Buy	46	0.00
IGOV On 05/11/2015	Index Future	Sell	56	0.00
IGOV On 05/11/2015	Index Future	Buy	56	0.00
IGOV On 04/02/2016	Index Future	Sell	56	0.00
IGOV On 04/02/2016	Index Future	Buy	56	0.00

**R202 Bond Future**

R202 On 05/11/2015	Bond Future	Buy	1,640	0.00
R202 On 05/11/2015	Bond Future	Sell	1,640	0.00
R202 On 05/11/2015	Bond Future	Buy	1,640	0.00
R202 On 05/11/2015	Bond Future	Sell	1,640	0.00
R202 On 04/02/2016	Bond Future	Buy	1,640	0.00
R202 On 04/02/2016	Bond Future	Sell	1,640	0.00
R202 On 04/02/2016	Bond Future	Sell	1,640	0.00
R202 On 04/02/2016	Bond Future	Buy	1,640	0.00

**R203 Bond Future**

R203 On 05/11/2015	Bond Future	Sell	19	0.00
R203 On 05/11/2015	Bond Future	Buy	19	0.00
R203 On 05/11/2015	Bond Future	Sell	19	0.00
R203 On 05/11/2015	Bond Future	Buy	19	0.00
R203 On 04/02/2016	Bond Future	Sell	19	0.00
R203 On 04/02/2016	Bond Future	Buy	19	0.00
R203 On 04/02/2016	Bond Future	Buy	19	0.00
R203 On 04/02/2016	Bond Future	Sell	19	0.00

**R204 Bond Future**

R204 On 05/11/2015	Bond Future	Sell	28	0.00
R204 On 05/11/2015	Bond Future	Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 05/11/2015	Bond Future		Sell	28	0.00
R204 On 05/11/2015	Bond Future		Buy	28	0.00
R204 On 04/02/2016	Bond Future		Sell	28	0.00
R204 On 04/02/2016	Bond Future		Buy	28	0.00
R204 On 04/02/2016	Bond Future		Buy	28	0.00
R204 On 04/02/2016	Bond Future		Sell	28	0.00
<b>R2048 Bond Future</b>					
R248 On 05/11/2015	Bond Future		Sell	140	0.00
R248 On 05/11/2015	Bond Future		Buy	140	0.00
R248 On 05/11/2015	Bond Future		Sell	150	0.00
R248 On 05/11/2015	Bond Future		Buy	150	0.00
R248 On 05/11/2015	Bond Future		Sell	350	0.00
R248 On 05/11/2015	Bond Future		Buy	350	0.00
R248 On 05/11/2015	Bond Future		Sell	640	0.00
R248 On 05/11/2015	Bond Future		Buy	640	0.00
<b>R207 Bond Future</b>					
R207 On 05/11/2015	Bond Future		Buy	21	0.00
R207 On 05/11/2015	Bond Future		Sell	21	0.00
R207 On 05/11/2015	Bond Future		Sell	21	0.00
R207 On 05/11/2015	Bond Future		Buy	21	0.00
R207 On 04/02/2016	Bond Future		Buy	21	0.00
R207 On 04/02/2016	Bond Future		Sell	21	0.00
R207 On 04/02/2016	Bond Future		Buy	21	0.00
R207 On 04/02/2016	Bond Future		Sell	21	0.00
<b>R214 Bond Future</b>					
R214 On 05/11/2015	Bond Future		Buy	16	0.00
R214 On 05/11/2015	Bond Future		Sell	16	0.00
R214 On 04/02/2016	Bond Future		Sell	20	0.00
R214 On 04/02/2016	Bond Future		Buy	20	0.00
R214 On 05/11/2015	Bond Future		Buy	33	0.00
R214 On 05/11/2015	Bond Future		Sell	33	0.00
R214 On 05/11/2015	Bond Future		Buy	36	0.00
R214 On 05/11/2015	Bond Future		Sell	36	0.00
R214 On 05/11/2015	Bond Future		Buy	41	0.00
R214 On 05/11/2015	Bond Future		Sell	41	0.00
R214 On 05/11/2015	Bond Future		Buy	50	0.00
R214 On 05/11/2015	Bond Future		Sell	50	0.00
R214 On 05/11/2015	Bond Future		Buy	118	0.00

R214 On 05/11/2015	Bond Future	Sell	118	0.00
R214 On 05/11/2015	Bond Future	Buy	130	0.00
R214 On 05/11/2015	Bond Future	Sell	130	0.00
R214 On 05/11/2015	Bond Future	Buy	134	0.00
R214 On 05/11/2015	Bond Future	Sell	134	0.00
R214 On 04/02/2016	Bond Future	Sell	150	0.00
R214 On 04/02/2016	Bond Future	Buy	150	0.00
R214 On 05/11/2015	Bond Future	Buy	161	0.00
R214 On 05/11/2015	Bond Future	Sell	161	0.00
R214 On 04/02/2016	Bond Future	Sell	170	0.00
R214 On 04/02/2016	Bond Future	Buy	170	0.00
R214 On 05/11/2015	Bond Future	Buy	190	0.00
R214 On 05/11/2015	Bond Future	Sell	190	0.00
R214 On 05/11/2015	Bond Future	Buy	909	0.00
R214 On 05/11/2015	Bond Future	Sell	909	0.00

**Grand Total for Daily Detailed Turnover:**

**13,521**

**0.00**