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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/11/2015

TO DATE : 16/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
I2038 Bond Future					
2038 On 04/02/2016	Bond Future		Sell	41	0.00
2038 On 04/02/2016	Bond Future		Buy	41	0.00
2038 On 04/02/2016	Bond Future		Sell	209	0.00
2038 On 04/02/2016	Bond Future		Buy	209	0.00
2038 On 04/02/2016	Bond Future		Sell	250	0.00
2038 On 04/02/2016	Bond Future		Buy	250	0.00
I2046 Bond Future					

2046 On 04/02/2016	Bond Future		Sell	250	0.00
2046 On 04/02/2016	Bond Future		Buy	250	0.00

I2050 Bond Future

2050 On 04/02/2016	Bond Future		Sell	3	0.00
2050 On 04/02/2016	Bond Future		Buy	3	0.00
2050 On 04/02/2016	Bond Future		Sell	247	0.00
2050 On 04/02/2016	Bond Future		Buy	247	0.00
2050 On 04/02/2016	Bond Future		Sell	250	0.00
2050 On 04/02/2016	Bond Future		Buy	250	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future		Buy	9	0.00	
R186 On 04/02/2016	Bond Future		Sell	9	0.00	
R186 On 04/02/2016	Bond Future		Buy	15	0.00	
R186 On 04/02/2016	Bond Future		Sell	15	0.00	
R186 On 04/02/2016	Bond Future		Buy	20	0.00	
R186 On 04/02/2016	Bond Future		Sell	20	0.00	
R186 On 04/02/2016	Bond Future		Buy	28	0.00	
R186 On 04/02/2016	Bond Future		Sell	28	0.00	
R186 On 04/02/2016	Bond Future		Buy	30	0.00	
R186 On 04/02/2016	Bond Future		Sell	30	0.00	
R186 On 04/02/2016	Bond Future		Buy	33	0.00	
R186 On 04/02/2016	Bond Future		Sell	33	0.00	
R186 On 04/02/2016	Bond Future		Buy	33	0.00	
R186 On 04/02/2016	Bond Future		Sell	33	0.00	
R186 On 04/02/2016	Bond Future		Buy	56	0.00	
R186 On 04/02/2016	Bond Future		Sell	56	0.00	
R186 On 04/02/2016	Bond Future		Buy	75	0.00	
R186 On 04/02/2016	Bond Future		Sell	75	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		Buy	94	0.00	
R186 On 04/02/2016	Bond Future		Sell	94	0.00	
R186 On 04/02/2016	Bond Future		Buy	100	0.00	
R186 On 04/02/2016	Bond Future		Sell	100	0.00	
R186 On 04/02/2016	Bond Future		Buy	130	0.00	
R186 On 04/02/2016	Bond Future		Sell	130	0.00	
R186 On 04/02/2016	Bond Future		Buy	172	0.00	
R186 On 04/02/2016	Bond Future		Sell	172	0.00	
R186 On 04/02/2016	Bond Future		Buy	387	0.00	
R186 On 04/02/2016	Bond Future		Sell	387	0.00	
R186 On 04/02/2016	Bond Future	8.45	Call	Buy	450	0.00
R186 On 04/02/2016	Bond Future	8.45	Call	Sell	450	0.00
R186 On 04/02/2016	Bond Future	8.45	Call	Buy	450	0.00
R186 On 04/02/2016	Bond Future	8.45	Call	Sell	450	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 04/02/2016	Bond Future	8.02	Call	Buy	900	0.00
R186 On 04/02/2016	Bond Future	8.02	Call	Sell	900	0.00
R186 On 04/02/2016	Bond Future	8.02	Call	Buy	900	0.00
R186 On 04/02/2016	Bond Future	8.02	Call	Sell	900	0.00
R186 On 04/02/2016	Bond Future	8.45	Call	Sell	900	0.00
R186 On 04/02/2016	Bond Future	8.45	Call	Buy	900	0.00
R186 On 04/02/2016	Bond Future	9.20	Put	Buy	900	0.00
R186 On 04/02/2016	Bond Future	9.20	Put	Sell	900	0.00
R186 On 04/02/2016	Bond Future	9.20	Put	Buy	900	0.00
R186 On 04/02/2016	Bond Future	9.20	Put	Sell	900	0.00
R186 On 04/02/2016	Bond Future			Sell	1,196	0.00
R186 On 04/02/2016	Bond Future			Buy	1,196	0.00
R186 On 04/02/2016	Bond Future	8.02	Call	Sell	1,800	0.00
R186 On 04/02/2016	Bond Future	8.02	Call	Buy	1,800	0.00
R186 On 04/02/2016	Bond Future	9.20	Put	Sell	1,800	0.00
R186 On 04/02/2016	Bond Future	9.20	Put	Buy	1,800	0.00

R2023 Bond Future

R023 On 04/02/2016	Bond Future			Buy	11	0.00
R023 On 04/02/2016	Bond Future			Sell	11	0.00
R023 On 04/02/2016	Bond Future			Buy	19	0.00
R023 On 04/02/2016	Bond Future			Sell	19	0.00
R023 On 04/02/2016	Bond Future			Buy	24	0.00
R023 On 04/02/2016	Bond Future			Sell	24	0.00
R023 On 04/02/2016	Bond Future			Buy	34	0.00
R023 On 04/02/2016	Bond Future			Sell	34	0.00
R023 On 04/02/2016	Bond Future			Buy	35	0.00
R023 On 04/02/2016	Bond Future			Sell	35	0.00
R023 On 04/02/2016	Bond Future			Buy	67	0.00
R023 On 04/02/2016	Bond Future			Sell	67	0.00
R023 On 04/02/2016	Bond Future			Buy	89	0.00
R023 On 04/02/2016	Bond Future			Sell	89	0.00
R023 On 04/02/2016	Bond Future			Buy	96	0.00
R023 On 04/02/2016	Bond Future			Sell	96	0.00
R023 On 04/02/2016	Bond Future			Buy	114	0.00
R023 On 04/02/2016	Bond Future			Sell	114	0.00
R023 On 04/02/2016	Bond Future			Buy	121	0.00
R023 On 04/02/2016	Bond Future			Sell	121	0.00
R023 On 04/02/2016	Bond Future			Buy	156	0.00
R023 On 04/02/2016	Bond Future			Sell	156	0.00
R023 On 04/02/2016	Bond Future			Buy	196	0.00
R023 On 04/02/2016	Bond Future			Sell	196	0.00

R023 On 04/02/2016	Bond Future	Buy	464	0.00
R023 On 04/02/2016	Bond Future	Sell	464	0.00
R023 On 04/02/2016	Bond Future	Buy	1,426	0.00
R023 On 04/02/2016	Bond Future	Sell	1,426	0.00

Grand Total for Daily Detailed Turnover:

15,562 0.00