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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/11/2015

TO DATE : 24/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2050 Bond Future</b>					
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	100	0.00
2050 On 04/02/2016	Bond Future		Buy	100	0.00
<b>New Inflation Linked Index</b>					
IGOV On 04/02/2016	Index Future		Sell	1	0.00
IGOV On 04/02/2016	Index Future		Buy	1	0.00
IGOV On 04/02/2016	Index Future		Sell	2	0.00
IGOV On 04/02/2016	Index Future		Buy	2	0.00
IGOV On 04/02/2016	Index Future		Sell	3	0.00
IGOV On 04/02/2016	Index Future		Buy	3	0.00
<b>R2037 Bond Future</b>					

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

**R204 Bond Future**

R204 On 04/02/2016	Bond Future	Buy	350	0.00
R204 On 04/02/2016	Bond Future	Sell	350	0.00
R204 On 04/02/2016	Bond Future	Buy	350	0.00
R204 On 04/02/2016	Bond Future	Sell	350	0.00

**R2040 Bond Future**

2040 On 04/02/2016	Bond Future	Sell	6	0.00
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	Buy	6	0.00
2040 On 04/02/2016	Bond Future	Buy	10	0.00
2040 On 04/02/2016	Bond Future	Sell	10	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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/02/2016	Bond Future		Buy	14	0.00
2040 On 04/02/2016	Bond Future		Sell	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		Buy	17	0.00
2040 On 04/02/2016	Bond Future		Sell	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		Buy	19	0.00
2040 On 04/02/2016	Bond Future		Sell	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		Buy	29	0.00
2040 On 04/02/2016	Bond Future		Sell	29	0.00
2040 On 04/02/2016	Bond Future		Buy	109	0.00
2040 On 04/02/2016	Bond Future		Sell	109	0.00
2040 On 04/02/2016	Bond Future		Sell	109	0.00
2040 On 04/02/2016	Bond Future		Buy	109	0.00
2040 On 04/02/2016	Bond Future		Sell	204	0.00
2040 On 04/02/2016	Bond Future		Buy	204	0.00
2040 On 04/02/2016	Bond Future		Buy	204	0.00
2040 On 04/02/2016	Bond Future		Sell	204	0.00
<b>R2048 Bond Future</b>					
R248 On 04/02/2016	Bond Future		Buy	2	0.00
R248 On 04/02/2016	Bond Future		Sell	2	0.00
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		Buy	3	0.00
R248 On 04/02/2016	Bond Future		Sell	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		Buy	4	0.00
R248 On 04/02/2016	Bond Future		Sell	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		Buy	5	0.00
R248 On 04/02/2016	Bond Future		Sell	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	Buy	6	0.00
R248 On 04/02/2016	Bond Future	Sell	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	Buy	9	0.00
R248 On 04/02/2016	Bond Future	Sell	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	Buy	36	0.00
R248 On 04/02/2016	Bond Future	Sell	36	0.00
R248 On 04/02/2016	Bond Future	Buy	65	0.00
R248 On 04/02/2016	Bond Future	Sell	65	0.00
R248 On 04/02/2016	Bond Future	Buy	65	0.00
R248 On 04/02/2016	Bond Future	Sell	65	0.00

**Grand Total for Daily Detailed Turnover:**

**1,955**

**0.00**