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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/11/2015

TO DATE : 13/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Buy	3	0.00
GOVI On 04/02/2016	GOVI		Sell	3	0.00
GOVI On 04/02/2016	GOVI		Sell	3	0.00
GOVI On 04/02/2016	GOVI		Buy	3	0.00
GOVI On 04/02/2016	GOVI		Sell	3	0.00
GOVI On 04/02/2016	GOVI		Buy	3	0.00
I2046 Bond Future					
2046 On 04/02/2016	Bond Future		Buy	1,000	0.00
2046 On 04/02/2016	Bond Future		Sell	1,000	0.00
I2050 Bond Future					

2050 On 04/02/2016	Bond Future	Sell	5	0.00
2050 On 04/02/2016	Bond Future	Buy	5	0.00
2050 On 04/02/2016	Bond Future	Sell	14	0.00
2050 On 04/02/2016	Bond Future	Buy	14	0.00
2050 On 04/02/2016	Bond Future	Sell	345	0.00
2050 On 04/02/2016	Bond Future	Buy	345	0.00
2050 On 04/02/2016	Bond Future	Buy	350	0.00
2050 On 04/02/2016	Bond Future	Sell	350	0.00
2050 On 04/02/2016	Bond Future	Sell	986	0.00
2050 On 04/02/2016	Bond Future	Buy	986	0.00
2050 On 04/02/2016	Bond Future	Buy	1,000	0.00
2050 On 04/02/2016	Bond Future	Sell	1,000	0.00

New Inflation Linked Index

IGOV On 05/05/2016	Index Future	Sell	2	0.00
IGOV On 05/05/2016	Index Future	Buy	2	0.00

R197 Bond Future

R197 On 04/02/2016	Bond Future	Buy	10	0.00
R197 On 04/02/2016	Bond Future	Sell	10	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Buy	2	0.00
R202 On 04/02/2016	Bond Future	Sell	2	0.00
R202 On 04/02/2016	Bond Future	Buy	5	0.00
R202 On 04/02/2016	Bond Future	Sell	5	0.00
R202 On 04/02/2016	Bond Future	Buy	298	0.00
R202 On 04/02/2016	Bond Future	Sell	298	0.00
R202 On 04/02/2016	Bond Future	Buy	945	0.00
R202 On 04/02/2016	Bond Future	Sell	945	0.00
R202 On 04/02/2016	Bond Future	Sell	950	0.00
R202 On 04/02/2016	Bond Future	Buy	950	0.00

R2048 Bond Future

R248 On 04/02/2016	Bond Future	Buy	266	0.00
R248 On 04/02/2016	Bond Future	Sell	266	0.00

R210 Bond Future

R210 On 04/02/2016	Bond Future	Sell	100	0.00
R210 On 04/02/2016	Bond Future	Buy	100	0.00

Grand Total for Daily Detailed Turnover:

6,288 0.00