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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/05/2015

TO DATE : 18/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 06/08/2015	GOVI		Buy	2	0.00
GOVI On 06/08/2015	GOVI		Sell	2	0.00
GOVI On 06/08/2015	GOVI		Buy	2	0.00
GOVI On 06/08/2015	GOVI		Sell	2	0.00
GOVI On 06/08/2015	GOVI		Sell	2	0.00
GOVI On 06/08/2015	GOVI		Buy	2	0.00

I2038 Bond Future

2038 On 06/08/2015	Bond Future		Buy	10	0.00
2038 On 06/08/2015	Bond Future		Sell	10	0.00
2038 On 06/08/2015	Bond Future		Sell	10	0.00
2038 On 06/08/2015	Bond Future		Buy	10	0.00

I2046 Bond Future

2046 On 06/08/2015	Bond Future	Buy	300	0.00
2046 On 06/08/2015	Bond Future	Sell	300	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future	Buy	10	0.00
R186 On 06/08/2015	Bond Future	Sell	10	0.00
R186 On 06/08/2015	Bond Future	Sell	100	0.00
R186 On 06/08/2015	Bond Future	Buy	100	0.00
R186 On 06/08/2015	Bond Future	Sell	104	0.00
R186 On 06/08/2015	Bond Future	Buy	104	0.00
R186 On 06/08/2015	Bond Future	Sell	105	0.00
R186 On 06/08/2015	Bond Future	Buy	105	0.00

R202 Bond Future

R202 On 06/08/2015	Bond Future	Buy	4	0.00
R202 On 06/08/2015	Bond Future	Sell	4	0.00

R203 Bond Future

R203 On 06/08/2015	Bond Future	Buy	217	0.00
R203 On 06/08/2015	Bond Future	Sell	217	0.00
R203 On 06/08/2015	Bond Future	Buy	217	0.00
R203 On 06/08/2015	Bond Future	Sell	217	0.00

R207 Bond Future

R207 On 06/08/2015	Bond Future	Buy	2	0.00
R207 On 06/08/2015	Bond Future	Sell	2	0.00
R207 On 06/08/2015	Bond Future	Buy	7	0.00
R207 On 06/08/2015	Bond Future	Sell	7	0.00
R207 On 06/08/2015	Bond Future	Buy	7	0.00
R207 On 06/08/2015	Bond Future	Sell	7	0.00
R207 On 06/08/2015	Bond Future	Buy	25	0.00
R207 On 06/08/2015	Bond Future	Sell	25	0.00
R207 On 06/08/2015	Bond Future	Buy	36	0.00
R207 On 06/08/2015	Bond Future	Sell	36	0.00
R207 On 06/08/2015	Bond Future	Buy	48	0.00
R207 On 06/08/2015	Bond Future	Sell	48	0.00
R207 On 06/08/2015	Bond Future	Buy	50	0.00
R207 On 06/08/2015	Bond Future	Sell	50	0.00
R207 On 06/08/2015	Bond Future	Buy	51	0.00
R207 On 06/08/2015	Bond Future	Sell	51	0.00
R207 On 06/08/2015	Bond Future	Buy	54	0.00
R207 On 06/08/2015	Bond Future	Sell	54	0.00
R207 On 06/08/2015	Bond Future	Buy	62	0.00
R207 On 06/08/2015	Bond Future	Sell	62	0.00
R207 On 06/08/2015	Bond Future	Buy	107	0.00
R207 On 06/08/2015	Bond Future	Sell	107	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 06/08/2015	Bond Future		Buy	134	0.00
R207 On 06/08/2015	Bond Future		Sell	134	0.00
R207 On 06/08/2015	Bond Future		Buy	149	0.00
R207 On 06/08/2015	Bond Future		Sell	149	0.00
R207 On 06/08/2015	Bond Future		Buy	153	0.00
R207 On 06/08/2015	Bond Future		Sell	153	0.00
R207 On 06/08/2015	Bond Future		Buy	186	0.00
R207 On 06/08/2015	Bond Future		Sell	186	0.00
R207 On 06/08/2015	Bond Future		Buy	246	0.00
R207 On 06/08/2015	Bond Future		Sell	246	0.00
R207 On 06/08/2015	Bond Future		Buy	328	0.00
R207 On 06/08/2015	Bond Future		Sell	328	0.00
R207 On 06/08/2015	Bond Future		Buy	444	0.00
R207 On 06/08/2015	Bond Future		Sell	444	0.00
R207 On 06/08/2015	Bond Future		Buy	454	0.00
R207 On 06/08/2015	Bond Future		Sell	454	0.00
R207 On 06/08/2015	Bond Future		Buy	760	0.00
R207 On 06/08/2015	Bond Future		Sell	760	0.00
R207 On 06/08/2015	Bond Future		Buy	3,303	0.00
R207 On 06/08/2015	Bond Future		Sell	3,303	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Buy	55	0.00
R214 On 06/08/2015	Bond Future		Sell	55	0.00
R214 On 06/08/2015	Bond Future		Sell	55	0.00
R214 On 06/08/2015	Bond Future		Buy	55	0.00
Grand Total for Daily Detailed Turnover:				7,799	0.00