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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/08/2015

TO DATE : 28/08/2015

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

GOVI On 05/11/2015	GOVI		Buy	1	0.00
GOVI On 05/11/2015	GOVI		Sell	1	0.00

I2038 Bond Future

2038 On 05/11/2015	Bond Future		Sell	400	0.00
2038 On 05/11/2015	Bond Future		Buy	400	0.00
2038 On 05/11/2015	Bond Future		Sell	600	0.00
2038 On 05/11/2015	Bond Future		Buy	600	0.00
2038 On 05/11/2015	Bond Future		Buy	1,000	0.00
2038 On 05/11/2015	Bond Future		Sell	1,000	0.00
2038 On 05/11/2015	Bond Future		Buy	1,000	0.00
2038 On 05/11/2015	Bond Future		Sell	1,000	0.00

I2050 Bond Future

