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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2015

TO DATE : 29/09/2015

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
GOVI On 05/11/2015	GOVI		Buy	1	0.00
GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Sell	5	0.00
GOVI On 05/11/2015	GOVI		Buy	5	0.00
GOVI On 05/11/2015	GOVI		Buy	7	0.00
GOVI On 05/11/2015	GOVI		Sell	7	0.00

I2025 Bond Future

2025 On 05/11/2015	Bond Future		Sell	68	0.00
2025 On 05/11/2015	Bond Future		Buy	68	0.00

2025 On 05/11/2015	Bond Future	Sell	68	0.00
2025 On 05/11/2015	Bond Future	Buy	68	0.00
I2038 Bond Future				
2038 On 05/11/2015	Bond Future	Sell	627	0.00
2038 On 05/11/2015	Bond Future	Buy	627	0.00
I2050 Bond Future				
2050 On 05/11/2015	Bond Future	Sell	250	0.00
2050 On 05/11/2015	Bond Future	Buy	250	0.00
R186 Bond Future				
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Sell	8	0.00
R186 On 05/11/2015	Bond Future	Buy	8	0.00
R202 Bond Future				
R202 On 05/11/2015	Bond Future	Sell	788	0.00
R202 On 05/11/2015	Bond Future	Buy	788	0.00
R2032 Bond Future				
2032 On 05/11/2015	Bond Future	Sell	12	0.00
2032 On 05/11/2015	Bond Future	Buy	12	0.00
2032 On 05/11/2015	Bond Future	Sell	13	0.00
2032 On 05/11/2015	Bond Future	Buy	13	0.00
2032 On 05/11/2015	Bond Future	Sell	25	0.00
2032 On 05/11/2015	Bond Future	Buy	25	0.00
2032 On 05/11/2015	Bond Future	Buy	45	0.00
2032 On 05/11/2015	Bond Future	Sell	45	0.00
2032 On 05/11/2015	Bond Future	Sell	73	0.00
2032 On 05/11/2015	Bond Future	Buy	73	0.00
2032 On 05/11/2015	Bond Future	Sell	75	0.00
2032 On 05/11/2015	Bond Future	Buy	75	0.00
2032 On 05/11/2015	Bond Future	Sell	83	0.00
2032 On 05/11/2015	Bond Future	Buy	83	0.00
2032 On 05/11/2015	Bond Future	Sell	89	0.00
2032 On 05/11/2015	Bond Future	Buy	89	0.00
2032 On 05/11/2015	Bond Future	Sell	103	0.00
2032 On 05/11/2015	Bond Future	Buy	103	0.00
2032 On 05/11/2015	Bond Future	Sell	236	0.00
2032 On 05/11/2015	Bond Future	Buy	236	0.00
2032 On 05/11/2015	Bond Future	Sell	516	0.00
2032 On 05/11/2015	Bond Future	Buy	516	0.00
2032 On 05/11/2015	Bond Future	Sell	1,270	0.00
2032 On 05/11/2015	Bond Future	Buy	1,270	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 05/11/2015			Sell	30	0.00
2044 On 05/11/2015			Buy	30	0.00
2044 On 05/11/2015			Sell	30	0.00
2044 On 05/11/2015			Buy	30	0.00
R209 Bond Future					
R209 On 05/11/2015			Buy	100	0.00
R209 On 05/11/2015			Sell	100	0.00
R209 On 05/11/2015			Sell	100	0.00
R209 On 05/11/2015			Buy	100	0.00
R210 Bond Future					
R210 On 05/11/2015			Sell	631	0.00
R210 On 05/11/2015			Buy	631	0.00
Grand Total for Daily Detailed Turnover:				5,264	0.00