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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/10/2015

TO DATE : 19/10/2015

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

GOVI On 05/11/2015	GOVI		Buy	2	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	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00

R186 Bond Future

R186 On 05/11/2015	Bond Future		Sell	15	0.00
R186 On 05/11/2015	Bond Future		Buy	15	0.00
R186 On 05/11/2015	Bond Future		Buy	15	0.00
R186 On 05/11/2015	Bond Future		Sell	15	0.00

R204 Bond Future

R204 On 05/11/2015	Bond Future	Buy	65	0.00
R204 On 05/11/2015	Bond Future	Sell	65	0.00
R204 On 05/11/2015	Bond Future	Sell	65	0.00
R204 On 05/11/2015	Bond Future	Buy	65	0.00
R207 Bond Future				
R207 On 05/11/2015	Bond Future	Sell	50	0.00
R207 On 05/11/2015	Bond Future	Buy	50	0.00
R207 On 05/11/2015	Bond Future	Sell	50	0.00
R207 On 05/11/2015	Bond Future	Buy	50	0.00
R207 On 05/11/2015	Bond Future	Buy	62	0.00
R207 On 05/11/2015	Bond Future	Sell	62	0.00
R207 On 05/11/2015	Bond Future	Buy	62	0.00
R207 On 05/11/2015	Bond Future	Sell	62	0.00
R208 Bond Futures				
R208 On 05/11/2015	Bond Future	Sell	18	0.00
R208 On 05/11/2015	Bond Future	Buy	18	0.00
R208 On 05/11/2015	Bond Future	Sell	43	0.00
R208 On 05/11/2015	Bond Future	Buy	43	0.00
R208 On 05/11/2015	Bond Future	Buy	61	0.00
R208 On 05/11/2015	Bond Future	Sell	61	0.00
R209 Bond Future				
R209 On 05/11/2015	Bond Future	Sell	17	0.00
R209 On 05/11/2015	Bond Future	Buy	17	0.00
R209 On 05/11/2015	Bond Future	Sell	18	0.00
R209 On 05/11/2015	Bond Future	Buy	18	0.00
R209 On 05/11/2015	Bond Future	Sell	22	0.00
R209 On 05/11/2015	Bond Future	Buy	22	0.00
R209 On 05/11/2015	Bond Future	Sell	23	0.00
R209 On 05/11/2015	Bond Future	Buy	23	0.00
R209 On 05/11/2015	Bond Future	Sell	24	0.00
R209 On 05/11/2015	Bond Future	Buy	24	0.00
R209 On 05/11/2015	Bond Future	Sell	54	0.00
R209 On 05/11/2015	Bond Future	Buy	54	0.00
R209 On 05/11/2015	Bond Future	Sell	157	0.00
R209 On 05/11/2015	Bond Future	Buy	157	0.00
R209 On 05/11/2015	Bond Future	Sell	173	0.00
R209 On 05/11/2015	Bond Future	Buy	173	0.00
R209 On 05/11/2015	Bond Future	Sell	248	0.00
R209 On 05/11/2015	Bond Future	Buy	248	0.00
R209 On 05/11/2015	Bond Future	Sell	513	0.00
R209 On 05/11/2015	Bond Future	Buy	513	0.00
R209 On 05/11/2015	Bond Future	Sell	1,249	0.00
R209 On 05/11/2015	Bond Future	Buy	1,249	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**3,010****0.00**