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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/10/2015

TO DATE : 26/10/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 05/11/2015	Index Future		Sell	82	0.00
ALBI On 05/11/2015	Index Future		Buy	82	0.00
ALBI On 04/02/2016	Index Future		Sell	82	0.00
ALBI On 04/02/2016	Index Future		Buy	82	0.00

Govi Total Return Index

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		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	3	0.00
GOVI On 05/11/2015	GOVI		Sell	3	0.00

R186 Bond Future

R186 On 05/11/2015	Bond Future	Buy	16	0.00
R186 On 05/11/2015	Bond Future	Sell	16	0.00

R2023 Bond Future

R023 On 05/11/2015	Bond Future	Buy	230	0.00
R023 On 05/11/2015	Bond Future	Sell	230	0.00
R023 On 04/02/2016	Bond Future	Buy	230	0.00
R023 On 04/02/2016	Bond Future	Sell	230	0.00
R023 On 05/11/2015	Bond Future	Sell	1,085	0.00
R023 On 05/11/2015	Bond Future	Buy	1,085	0.00
R023 On 04/02/2016	Bond Future	Buy	1,085	0.00
R023 On 04/02/2016	Bond Future	Sell	1,085	0.00

R203 Bond Future

R203 On 05/11/2015	Bond Future	Buy	960	0.00
R203 On 05/11/2015	Bond Future	Sell	960	0.00
R203 On 04/02/2016	Bond Future	Sell	960	0.00
R203 On 04/02/2016	Bond Future	Buy	960	0.00
R203 On 05/11/2015	Bond Future	Sell	4,664	0.00
R203 On 05/11/2015	Bond Future	Buy	4,664	0.00
R203 On 04/02/2016	Bond Future	Buy	4,664	0.00
R203 On 04/02/2016	Bond Future	Sell	4,664	0.00

R2030 Bond Future

2030 On 05/11/2015	Bond Future	Sell	770	0.00
2030 On 05/11/2015	Bond Future	Buy	770	0.00
2030 On 04/02/2016	Bond Future	Sell	770	0.00
2030 On 04/02/2016	Bond Future	Buy	770	0.00

R2037 Bond Future

2037 On 05/11/2015	Bond Future	Buy	121	0.00
2037 On 05/11/2015	Bond Future	Sell	121	0.00
2037 On 05/11/2015	Bond Future	Sell	1,798	0.00
2037 On 05/11/2015	Bond Future	Buy	1,798	0.00
2037 On 04/02/2016	Bond Future	Sell	1,798	0.00
2037 On 04/02/2016	Bond Future	Buy	1,798	0.00

R204 Bond Future

R204 On 05/11/2015	Bond Future	Buy	7,210	0.00
R204 On 05/11/2015	Bond Future	Sell	7,210	0.00
R204 On 04/02/2016	Bond Future	Sell	7,210	0.00
R204 On 04/02/2016	Bond Future	Buy	7,210	0.00

R2044 Bond Future

2044 On 05/11/2015	Bond Future	Sell	270	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/11/2015	Bond Future		Buy	270	0.00
2044 On 04/02/2016	Bond Future		Sell	270	0.00
2044 On 04/02/2016	Bond Future		Buy	270	0.00
R2048 Bond Future					
R248 On 05/11/2015	Bond Future		Buy	116	0.00
R248 On 05/11/2015	Bond Future		Sell	116	0.00
R248 On 05/11/2015	Bond Future		Sell	15,650	0.00
R248 On 05/11/2015	Bond Future		Buy	15,650	0.00
R248 On 04/02/2016	Bond Future		Sell	15,650	0.00
R248 On 04/02/2016	Bond Future		Buy	15,650	0.00
R207 Bond Future					
R207 On 05/11/2015	Bond Future		Sell	600	0.00
R207 On 05/11/2015	Bond Future		Buy	600	0.00
R207 On 04/02/2016	Bond Future		Buy	600	0.00
R207 On 04/02/2016	Bond Future		Sell	600	0.00
R207 On 04/02/2016	Bond Future		Buy	1,912	0.00
R207 On 04/02/2016	Bond Future		Sell	1,912	0.00
R207 On 04/02/2016	Bond Future		Sell	1,912	0.00
R207 On 04/02/2016	Bond Future		Buy	1,912	0.00
R208 Bond Futures					
R208 On 05/11/2015	Bond Future		Sell	1,200	0.00
R208 On 05/11/2015	Bond Future		Buy	1,200	0.00
R208 On 04/02/2016	Bond Future		Buy	1,200	0.00
R208 On 04/02/2016	Bond Future		Sell	1,200	0.00
R209 Bond Future					
R209 On 05/11/2015	Bond Future		Sell	226	0.00
R209 On 05/11/2015	Bond Future		Buy	226	0.00
R209 On 05/11/2015	Bond Future		Buy	226	0.00
R209 On 05/11/2015	Bond Future		Sell	226	0.00
R209 On 04/02/2016	Bond Future		Buy	226	0.00
R209 On 04/02/2016	Bond Future		Sell	226	0.00
R209 On 04/02/2016	Bond Future		Sell	226	0.00
R209 On 04/02/2016	Bond Future		Buy	226	0.00
R209 On 05/11/2015	Bond Future		Sell	2,680	0.00
R209 On 05/11/2015	Bond Future		Buy	2,680	0.00
R209 On 04/02/2016	Bond Future		Sell	2,680	0.00
R209 On 04/02/2016	Bond Future		Buy	2,680	0.00

R213 Bond Future

R213 On 05/11/2015	Bond Future	Buy	80	0.00
R213 On 05/11/2015	Bond Future	Sell	80	0.00
R213 On 05/11/2015	Bond Future	Buy	80	0.00
R213 On 05/11/2015	Bond Future	Sell	80	0.00
R213 On 04/02/2016	Bond Future	Sell	80	0.00
R213 On 04/02/2016	Bond Future	Buy	80	0.00
R213 On 04/02/2016	Bond Future	Buy	80	0.00
R213 On 04/02/2016	Bond Future	Sell	80	0.00
R213 On 05/11/2015	Bond Future	Sell	1,398	0.00
R213 On 05/11/2015	Bond Future	Buy	1,398	0.00
R213 On 04/02/2016	Bond Future	Sell	1,398	0.00
R213 On 04/02/2016	Bond Future	Buy	1,398	0.00

R214 Bond Future

R214 On 05/11/2015	Bond Future	Buy	95	0.00
R214 On 05/11/2015	Bond Future	Sell	95	0.00
R214 On 04/02/2016	Bond Future	Sell	95	0.00
R214 On 04/02/2016	Bond Future	Buy	95	0.00
R214 On 05/11/2015	Bond Future	Buy	147	0.00
R214 On 05/11/2015	Bond Future	Sell	147	0.00
R214 On 04/02/2016	Bond Future	Sell	147	0.00
R214 On 04/02/2016	Bond Future	Buy	147	0.00
R214 On 05/11/2015	Bond Future	Buy	251	0.00
R214 On 05/11/2015	Bond Future	Sell	251	0.00
R214 On 04/02/2016	Bond Future	Sell	251	0.00
R214 On 04/02/2016	Bond Future	Buy	251	0.00
R214 On 05/11/2015	Bond Future	Buy	337	0.00
R214 On 05/11/2015	Bond Future	Sell	337	0.00
R214 On 04/02/2016	Bond Future	Sell	337	0.00
R214 On 04/02/2016	Bond Future	Buy	337	0.00
R214 On 05/11/2015	Bond Future	Sell	830	0.00
R214 On 05/11/2015	Bond Future	Buy	830	0.00
R214 On 04/02/2016	Bond Future	Sell	830	0.00
R214 On 04/02/2016	Bond Future	Buy	830	0.00
R214 On 05/11/2015	Bond Future	Sell	2,193	0.00
R214 On 05/11/2015	Bond Future	Buy	2,193	0.00
R214 On 04/02/2016	Bond Future	Sell	2,193	0.00
R214 On 04/02/2016	Bond Future	Buy	2,193	0.00

Grand Total for Daily Detailed Turnover:**90,207****0.00**