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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/05/2015

TO DATE : 25/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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		Sell	2	0.00
GOVI On 06/08/2015	GOVI		Buy	2	0.00
GOVI On 06/08/2015	GOVI		Buy	2	0.00
GOVI On 06/08/2015	GOVI		Sell	2	0.00
I2038 Bond Future					
2038 On 06/08/2015	Bond Future		Sell	27	0.00
2038 On 06/08/2015	Bond Future		Buy	27	0.00
2038 On 06/08/2015	Bond Future		Sell	27	0.00
2038 On 06/08/2015	Bond Future		Buy	27	0.00
I2050 Bond Future					

2050 On 06/08/2015	Bond Future	Buy	24	0.00
2050 On 06/08/2015	Bond Future	Sell	24	0.00
2050 On 06/08/2015	Bond Future	Sell	24	0.00
2050 On 06/08/2015	Bond Future	Buy	24	0.00

R186 Bond Future

R186 On 05/11/2015	Bond Future	Buy	1	0.00
R186 On 05/11/2015	Bond Future	Sell	1	0.00
R186 On 06/08/2015	Bond Future	Sell	2	0.00
R186 On 06/08/2015	Bond Future	Buy	2	0.00
R186 On 06/08/2015	Bond Future	Sell	2	0.00
R186 On 06/08/2015	Bond Future	Buy	2	0.00
R186 On 06/08/2015	Bond Future	Buy	2	0.00
R186 On 06/08/2015	Bond Future	Sell	2	0.00
R186 On 06/08/2015	Bond Future	Buy	3	0.00
R186 On 06/08/2015	Bond Future	Sell	3	0.00
R186 On 06/08/2015	Bond Future	Buy	8	0.00
R186 On 06/08/2015	Bond Future	Sell	8	0.00
R186 On 06/08/2015	Bond Future	Sell	10	0.00
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	Buy	10	0.00
R186 On 06/08/2015	Bond Future	Sell	20	0.00
R186 On 06/08/2015	Bond Future	Buy	20	0.00
R186 On 06/08/2015	Bond Future	Sell	50	0.00
R186 On 06/08/2015	Bond Future	Buy	50	0.00
R186 On 06/08/2015	Bond Future	Buy	75	0.00
R186 On 06/08/2015	Bond Future	Sell	75	0.00
R186 On 06/08/2015	Bond Future	Buy	75	0.00
R186 On 06/08/2015	Bond Future	Sell	75	0.00
R186 On 06/08/2015	Bond Future	Buy	75	0.00
R186 On 06/08/2015	Bond Future	Sell	75	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	Buy	100	0.00
R186 On 06/08/2015	Bond Future	Sell	100	0.00
R186 On 06/08/2015	Bond Future	Buy	110	0.00
R186 On 06/08/2015	Bond Future	Sell	110	0.00
R186 On 05/05/2016	Bond Future	Buy	110	0.00
R186 On 05/05/2016	Bond Future	Sell	110	0.00
R186 On 05/05/2016	Bond Future	Buy	110	0.00
R186 On 05/05/2016	Bond Future	Sell	110	0.00
R186 On 06/08/2015	Bond Future	Sell	125	0.00
R186 On 06/08/2015	Bond Future	Buy	125	0.00
R186 On 06/08/2015	Bond Future	Sell	500	0.00
R186 On 06/08/2015	Bond Future	Buy	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2015	Bond Future		Buy	504	0.00
R186 On 06/08/2015	Bond Future		Sell	504	0.00
R2023 Bond Future					
R023 On 06/08/2015	Bond Future		Buy	4	0.00
R023 On 06/08/2015	Bond Future		Sell	4	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	8	0.00
R023 On 06/08/2015	Bond Future		Sell	8	0.00
R023 On 06/08/2015	Bond Future		Buy	17	0.00
R023 On 06/08/2015	Bond Future		Sell	17	0.00
R023 On 06/08/2015	Bond Future		Buy	17	0.00
R023 On 06/08/2015	Bond Future		Sell	17	0.00
R023 On 06/08/2015	Bond Future		Buy	17	0.00
R023 On 06/08/2015	Bond Future		Sell	17	0.00
R023 On 06/08/2015	Bond Future		Buy	17	0.00
R023 On 06/08/2015	Bond Future		Sell	17	0.00
R023 On 06/08/2015	Bond Future		Buy	17	0.00
R023 On 06/08/2015	Bond Future		Sell	17	0.00
R023 On 06/08/2015	Bond Future		Buy	17	0.00
R023 On 06/08/2015	Bond Future		Sell	17	0.00
R023 On 06/08/2015	Bond Future		Buy	17	0.00
R023 On 06/08/2015	Bond Future		Sell	17	0.00

R023 On 06/08/2015	Bond Future	Buy	25	0.00
R023 On 06/08/2015	Bond Future	Sell	25	0.00
R023 On 06/08/2015	Bond Future	Buy	25	0.00
R023 On 06/08/2015	Bond Future	Sell	25	0.00
R023 On 06/08/2015	Bond Future	Buy	33	0.00
R023 On 06/08/2015	Bond Future	Sell	33	0.00
R023 On 06/08/2015	Bond Future	Buy	58	0.00
R023 On 06/08/2015	Bond Future	Sell	58	0.00
R023 On 06/08/2015	Bond Future	Buy	58	0.00
R023 On 06/08/2015	Bond Future	Sell	58	0.00
R023 On 06/08/2015	Bond Future	Buy	83	0.00
R023 On 06/08/2015	Bond Future	Sell	83	0.00
R023 On 06/08/2015	Bond Future	Buy	117	0.00
R023 On 06/08/2015	Bond Future	Sell	117	0.00
R023 On 06/08/2015	Bond Future	Buy	125	0.00
R023 On 06/08/2015	Bond Future	Sell	125	0.00
R023 On 06/08/2015	Bond Future	Buy	264	0.00
R023 On 06/08/2015	Bond Future	Sell	264	0.00
R023 On 06/08/2015	Bond Future	Buy	508	0.00
R023 On 06/08/2015	Bond Future	Sell	508	0.00
R023 On 06/08/2015	Bond Future	Buy	580	0.00
R023 On 06/08/2015	Bond Future	Sell	580	0.00
R023 On 06/08/2015	Bond Future	Sell	2,096	0.00
R023 On 06/08/2015	Bond Future	Buy	2,096	0.00

R2030 Bond Future

2030 On 06/08/2015	Bond Future	Buy	80	0.00
2030 On 06/08/2015	Bond Future	Sell	80	0.00
2030 On 06/08/2015	Bond Future	Buy	85	0.00
2030 On 06/08/2015	Bond Future	Sell	85	0.00
2030 On 06/08/2015	Bond Future	Buy	155	0.00
2030 On 06/08/2015	Bond Future	Sell	155	0.00
2030 On 06/08/2015	Bond Future	Sell	320	0.00
2030 On 06/08/2015	Bond Future	Buy	320	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future	Sell	15	0.00
2037 On 06/08/2015	Bond Future	Buy	15	0.00
2037 On 06/08/2015	Bond Future	Sell	88	0.00
2037 On 06/08/2015	Bond Future	Buy	88	0.00
2037 On 06/08/2015	Bond Future	Sell	103	0.00
2037 On 06/08/2015	Bond Future	Buy	103	0.00

R204 Bond Future

R204 On 06/08/2015	Bond Future	Buy	1	0.00
R204 On 06/08/2015	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 06/08/2015	Bond Future		Buy	1	0.00
R204 On 06/08/2015	Bond Future		Sell	1	0.00
R204 On 06/08/2015	Bond Future		Buy	6	0.00
R204 On 06/08/2015	Bond Future		Sell	6	0.00
R204 On 06/08/2015	Bond Future		Buy	9	0.00
R204 On 06/08/2015	Bond Future		Sell	9	0.00
R204 On 06/08/2015	Bond Future		Buy	10	0.00
R204 On 06/08/2015	Bond Future		Sell	10	0.00
R204 On 06/08/2015	Bond Future		Sell	12	0.00
R204 On 06/08/2015	Bond Future		Buy	12	0.00
R204 On 06/08/2015	Bond Future		Buy	13	0.00
R204 On 06/08/2015	Bond Future		Sell	13	0.00
R204 On 06/08/2015	Bond Future		Buy	13	0.00
R204 On 06/08/2015	Bond Future		Sell	13	0.00
R204 On 06/08/2015	Bond Future		Buy	16	0.00
R204 On 06/08/2015	Bond Future		Sell	16	0.00
R204 On 06/08/2015	Bond Future		Buy	16	0.00
R204 On 06/08/2015	Bond Future		Sell	16	0.00
R204 On 06/08/2015	Bond Future		Buy	18	0.00
R204 On 06/08/2015	Bond Future		Sell	18	0.00
R204 On 06/08/2015	Bond Future		Buy	22	0.00
R204 On 06/08/2015	Bond Future		Sell	22	0.00
R204 On 06/08/2015	Bond Future		Buy	28	0.00
R204 On 06/08/2015	Bond Future		Sell	28	0.00
R204 On 06/08/2015	Bond Future		Buy	40	0.00
R204 On 06/08/2015	Bond Future		Sell	40	0.00
R204 On 06/08/2015	Bond Future		Buy	43	0.00
R204 On 06/08/2015	Bond Future		Sell	43	0.00
R204 On 06/08/2015	Bond Future		Buy	52	0.00
R204 On 06/08/2015	Bond Future		Sell	52	0.00
R204 On 06/08/2015	Bond Future		Buy	53	0.00
R204 On 06/08/2015	Bond Future		Sell	53	0.00
R204 On 06/08/2015	Bond Future		Buy	60	0.00
R204 On 06/08/2015	Bond Future		Sell	60	0.00
R204 On 06/08/2015	Bond Future		Buy	64	0.00
R204 On 06/08/2015	Bond Future		Sell	64	0.00
R204 On 06/08/2015	Bond Future		Buy	72	0.00
R204 On 06/08/2015	Bond Future		Sell	72	0.00
R204 On 06/08/2015	Bond Future		Buy	74	0.00
R204 On 06/08/2015	Bond Future		Sell	74	0.00
R204 On 06/08/2015	Bond Future		Sell	90	0.00
R204 On 06/08/2015	Bond Future		Buy	90	0.00

R204 On 06/08/2015	Bond Future	Buy	91	0.00
R204 On 06/08/2015	Bond Future	Sell	91	0.00
R204 On 06/08/2015	Bond Future	Buy	95	0.00
R204 On 06/08/2015	Bond Future	Sell	95	0.00
R204 On 06/08/2015	Bond Future	Buy	127	0.00
R204 On 06/08/2015	Bond Future	Sell	127	0.00
R204 On 06/08/2015	Bond Future	Buy	133	0.00
R204 On 06/08/2015	Bond Future	Sell	133	0.00
R204 On 06/08/2015	Bond Future	Buy	825	0.00
R204 On 06/08/2015	Bond Future	Sell	825	0.00
R204 On 06/08/2015	Bond Future	Buy	1,156	0.00
R204 On 06/08/2015	Bond Future	Sell	1,156	0.00
R204 On 06/08/2015	Bond Future	Buy	1,191	0.00
R204 On 06/08/2015	Bond Future	Sell	1,191	0.00
R204 On 06/08/2015	Bond Future	Buy	1,669	0.00
R204 On 06/08/2015	Bond Future	Sell	1,669	0.00
R204 On 06/08/2015	Bond Future	Sell	2,500	0.00
R204 On 06/08/2015	Bond Future	Buy	2,500	0.00
R204 On 06/08/2015	Bond Future	Sell	3,500	0.00
R204 On 06/08/2015	Bond Future	Buy	3,500	0.00

R207 Bond Future

R207 On 06/08/2015	Bond Future	Buy	1	0.00
R207 On 06/08/2015	Bond Future	Sell	1	0.00
R207 On 06/08/2015	Bond Future	Buy	3	0.00
R207 On 06/08/2015	Bond Future	Sell	3	0.00
R207 On 06/08/2015	Bond Future	Buy	4	0.00
R207 On 06/08/2015	Bond Future	Sell	4	0.00
R207 On 06/08/2015	Bond Future	Buy	6	0.00
R207 On 06/08/2015	Bond Future	Sell	6	0.00
R207 On 06/08/2015	Bond Future	Buy	6	0.00
R207 On 06/08/2015	Bond Future	Sell	6	0.00
R207 On 06/08/2015	Bond Future	Buy	21	0.00
R207 On 06/08/2015	Bond Future	Sell	21	0.00
R207 On 06/08/2015	Bond Future	Buy	24	0.00
R207 On 06/08/2015	Bond Future	Sell	24	0.00
R207 On 06/08/2015	Bond Future	Buy	26	0.00
R207 On 06/08/2015	Bond Future	Sell	26	0.00
R207 On 06/08/2015	Bond Future	Buy	40	0.00
R207 On 06/08/2015	Bond Future	Sell	40	0.00
R207 On 06/08/2015	Bond Future	Buy	71	0.00
R207 On 06/08/2015	Bond Future	Sell	71	0.00
R207 On 06/08/2015	Bond Future	Buy	87	0.00
R207 On 06/08/2015	Bond Future	Sell	87	0.00
R207 On 06/08/2015	Bond Future	Buy	947	0.00
R207 On 06/08/2015	Bond Future	Sell	947	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 06/08/2015	Bond Future		Buy	1,264	0.00
R207 On 06/08/2015	Bond Future		Sell	1,264	0.00
R207 On 06/08/2015	Bond Future		Sell	2,500	0.00
R207 On 06/08/2015	Bond Future		Buy	2,500	0.00
Grand Total for Daily Detailed Turnover:				24,138	0.00