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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/06/2015

TO DATE : 25/06/2015

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

GOVI On 06/08/2015	GOVI		Buy	10	0.00
GOVI On 06/08/2015	GOVI		Sell	10	0.00
GOVI On 06/08/2015	GOVI		Buy	10	0.00
GOVI On 06/08/2015	GOVI		Sell	10	0.00
GOVI On 06/08/2015	GOVI		Sell	15	0.00
GOVI On 06/08/2015	GOVI		Buy	15	0.00
GOVI On 06/08/2015	GOVI		Sell	20	0.00
GOVI On 06/08/2015	GOVI		Buy	20	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	4	0.00
R186 On 06/08/2015	Bond Future		Sell	4	0.00
R186 On 06/08/2015	Bond Future		Sell	21	0.00
R186 On 06/08/2015	Bond Future		Buy	21	0.00

R186 On 06/08/2015	Bond Future			Buy	21	0.00
R186 On 06/08/2015	Bond Future			Sell	21	0.00
R186 On 06/08/2015	Bond Future			Buy	25	0.00
R186 On 06/08/2015	Bond Future			Sell	25	0.00
R186 On 06/08/2015	Bond Future			Buy	27	0.00
R186 On 06/08/2015	Bond Future			Sell	27	0.00
R186 On 06/08/2015	Bond Future			Sell	139	0.00
R186 On 06/08/2015	Bond Future			Buy	139	0.00
R186 On 06/08/2015	Bond Future			Sell	146	0.00
R186 On 06/08/2015	Bond Future			Buy	146	0.00
R186 On 06/08/2015	Bond Future			Buy	149	0.00
R186 On 06/08/2015	Bond Future			Sell	149	0.00
R186 On 06/08/2015	Bond Future			Sell	205	0.00
R186 On 06/08/2015	Bond Future			Buy	205	0.00
R186 On 06/08/2015	Bond Future			Sell	232	0.00
R186 On 06/08/2015	Bond Future			Buy	232	0.00
R186 On 06/08/2015	Bond Future			Sell	238	0.00
R186 On 06/08/2015	Bond Future			Buy	238	0.00
R186 On 06/08/2015	Bond Future			Sell	249	0.00
R186 On 06/08/2015	Bond Future			Buy	249	0.00
R186 On 06/08/2015	Bond Future			Sell	480	0.00
R186 On 06/08/2015	Bond Future			Buy	480	0.00
R186 On 06/08/2015	Bond Future			Sell	577	0.00
R186 On 06/08/2015	Bond Future			Buy	577	0.00
R186 On 05/11/2015	Bond Future	8.35	Call	Buy	674	0.00
R186 On 05/11/2015	Bond Future	8.35	Call	Sell	674	0.00
R186 On 05/11/2015	Bond Future	7.86	Call	Sell	674	0.00
R186 On 05/11/2015	Bond Future	7.86	Call	Buy	674	0.00
R186 On 05/11/2015	Bond Future	8.85	Put	Sell	674	0.00
R186 On 05/11/2015	Bond Future	8.85	Put	Buy	674	0.00
R186 On 06/08/2015	Bond Future			Sell	1,062	0.00
R186 On 06/08/2015	Bond Future			Buy	1,062	0.00
R186 On 06/08/2015	Bond Future			Sell	1,062	0.00
R186 On 06/08/2015	Bond Future			Buy	1,062	0.00
R186 On 06/08/2015	Bond Future			Buy	4,046	0.00
R186 On 06/08/2015	Bond Future			Sell	4,046	0.00

R203 Bond Future

R203 On 06/08/2015	Bond Future			Buy	364	0.00
R203 On 06/08/2015	Bond Future			Sell	364	0.00
R203 On 06/08/2015	Bond Future			Sell	364	0.00
R203 On 06/08/2015	Bond Future			Buy	364	0.00

R204 Bond Future

R204 On 06/08/2015	Bond Future			Sell	152	0.00
R204 On 06/08/2015	Bond Future			Buy	152	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 06/08/2015	Bond Future		Sell	1,787	0.00
R204 On 06/08/2015	Bond Future		Buy	1,787	0.00
R204 On 06/08/2015	Bond Future		Buy	1,939	0.00
R204 On 06/08/2015	Bond Future		Sell	1,939	0.00
R207 Bond Future					
R207 On 06/08/2015	Bond Future		Buy	1,112	0.00
R207 On 06/08/2015	Bond Future		Sell	1,112	0.00
R207 On 06/08/2015	Bond Future		Sell	1,112	0.00
R207 On 06/08/2015	Bond Future		Buy	1,112	0.00
Grand Total for Daily Detailed Turnover:				17,590	0.00