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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/08/2015

TO DATE : 17/08/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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		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		Buy	1	0.00

R186 Bond Future

R186 On 05/11/2015	Bond Future		Buy	2	0.00
R186 On 05/11/2015	Bond Future		Sell	2	0.00
R186 On 05/11/2015	Bond Future		Sell	2	0.00
R186 On 05/11/2015	Bond Future		Buy	2	0.00
R186 On 05/11/2015	Bond Future		Sell	2	0.00
R186 On 05/11/2015	Bond Future		Buy	2	0.00

R186 On 05/11/2015	Bond Future	Buy	2	0.00
R186 On 05/11/2015	Bond Future	Sell	2	0.00
R186 On 05/11/2015	Bond Future	Sell	30	0.00
R186 On 05/11/2015	Bond Future	Buy	30	0.00
R186 On 05/11/2015	Bond Future	Sell	50	0.00
R186 On 05/11/2015	Bond Future	Buy	50	0.00
R186 On 05/11/2015	Bond Future	Buy	80	0.00
R186 On 05/11/2015	Bond Future	Sell	80	0.00

R203 Bond Future

R203 On 05/11/2015	Bond Future	Sell	23	0.00
R203 On 05/11/2015	Bond Future	Buy	23	0.00
R203 On 05/11/2015	Bond Future	Sell	152	0.00
R203 On 05/11/2015	Bond Future	Buy	152	0.00
R203 On 05/11/2015	Bond Future	Sell	1,125	0.00
R203 On 05/11/2015	Bond Future	Buy	1,125	0.00
R203 On 05/11/2015	Bond Future	Buy	1,300	0.00
R203 On 05/11/2015	Bond Future	Sell	1,300	0.00

R2030 Bond Future

2030 On 05/11/2015	Bond Future	Sell	63	0.00
2030 On 05/11/2015	Bond Future	Buy	63	0.00
2030 On 05/11/2015	Bond Future	Sell	136	0.00
2030 On 05/11/2015	Bond Future	Buy	136	0.00
2030 On 05/11/2015	Bond Future	Sell	2,061	0.00
2030 On 05/11/2015	Bond Future	Buy	2,061	0.00
2030 On 05/11/2015	Bond Future	Sell	2,260	0.00
2030 On 05/11/2015	Bond Future	Buy	2,260	0.00

R207 Bond Future

R207 On 05/11/2015	Bond Future	Sell	20	0.00
R207 On 05/11/2015	Bond Future	Buy	20	0.00
R207 On 05/11/2015	Bond Future	Sell	30	0.00
R207 On 05/11/2015	Bond Future	Buy	30	0.00
R207 On 05/11/2015	Bond Future	Sell	40	0.00
R207 On 05/11/2015	Bond Future	Buy	40	0.00
R207 On 05/11/2015	Bond Future	Sell	40	0.00
R207 On 05/11/2015	Bond Future	Buy	40	0.00
R207 On 05/11/2015	Bond Future	Sell	40	0.00
R207 On 05/11/2015	Bond Future	Buy	40	0.00
R207 On 05/11/2015	Bond Future	Sell	40	0.00
R207 On 05/11/2015	Bond Future	Buy	40	0.00
R207 On 05/11/2015	Bond Future	Sell	40	0.00
R207 On 05/11/2015	Bond Future	Buy	40	0.00
R207 On 05/11/2015	Bond Future	Sell	58	0.00
R207 On 05/11/2015	Bond Future	Buy	58	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	70	0.00
R207 On 05/11/2015	Bond Future		Buy	70	0.00
R207 On 05/11/2015	Bond Future		Sell	80	0.00
R207 On 05/11/2015	Bond Future		Buy	80	0.00
R207 On 05/11/2015	Bond Future		Sell	88	0.00
R207 On 05/11/2015	Bond Future		Buy	88	0.00
R207 On 05/11/2015	Bond Future		Sell	100	0.00
R207 On 05/11/2015	Bond Future		Buy	100	0.00
R207 On 05/11/2015	Bond Future		Sell	100	0.00
R207 On 05/11/2015	Bond Future		Buy	100	0.00
R207 On 05/11/2015	Bond Future		Sell	100	0.00
R207 On 05/11/2015	Bond Future		Buy	100	0.00
R207 On 05/11/2015	Bond Future		Sell	110	0.00
R207 On 05/11/2015	Bond Future		Buy	110	0.00
R207 On 05/11/2015	Bond Future		Sell	122	0.00
R207 On 05/11/2015	Bond Future		Buy	122	0.00
R207 On 05/11/2015	Bond Future		Sell	135	0.00
R207 On 05/11/2015	Bond Future		Buy	135	0.00
R207 On 05/11/2015	Bond Future		Sell	145	0.00
R207 On 05/11/2015	Bond Future		Buy	145	0.00
R207 On 05/11/2015	Bond Future		Sell	150	0.00
R207 On 05/11/2015	Bond Future		Buy	150	0.00
R207 On 05/11/2015	Bond Future		Sell	170	0.00
R207 On 05/11/2015	Bond Future		Buy	170	0.00
R207 On 05/11/2015	Bond Future		Sell	180	0.00
R207 On 05/11/2015	Bond Future		Buy	180	0.00
R207 On 05/11/2015	Bond Future		Sell	194	0.00
R207 On 05/11/2015	Bond Future		Buy	194	0.00
R207 On 05/11/2015	Bond Future		Sell	200	0.00
R207 On 05/11/2015	Bond Future		Buy	200	0.00
R207 On 05/11/2015	Bond Future		Sell	230	0.00
R207 On 05/11/2015	Bond Future		Buy	230	0.00
R207 On 05/11/2015	Bond Future		Sell	260	0.00
R207 On 05/11/2015	Bond Future		Buy	260	0.00
R207 On 05/11/2015	Bond Future		Sell	270	0.00
R207 On 05/11/2015	Bond Future		Buy	270	0.00
R207 On 05/11/2015	Bond Future		Sell	280	0.00
R207 On 05/11/2015	Bond Future		Buy	280	0.00
R207 On 05/11/2015	Bond Future		Buy	290	0.00
R207 On 05/11/2015	Bond Future		Sell	290	0.00

R207 On 05/11/2015	Bond Future	Sell	300	0.00
R207 On 05/11/2015	Bond Future	Buy	300	0.00
R207 On 05/11/2015	Bond Future	Sell	315	0.00
R207 On 05/11/2015	Bond Future	Buy	315	0.00
R207 On 05/11/2015	Bond Future	Sell	340	0.00
R207 On 05/11/2015	Bond Future	Buy	340	0.00
R207 On 05/11/2015	Bond Future	Sell	360	0.00
R207 On 05/11/2015	Bond Future	Buy	360	0.00
R207 On 05/11/2015	Bond Future	Sell	420	0.00
R207 On 05/11/2015	Bond Future	Buy	420	0.00
R207 On 05/11/2015	Bond Future	Sell	480	0.00
R207 On 05/11/2015	Bond Future	Buy	480	0.00
R207 On 05/11/2015	Bond Future	Sell	490	0.00
R207 On 05/11/2015	Bond Future	Buy	490	0.00
R207 On 05/11/2015	Bond Future	Buy	3,010	0.00
R207 On 05/11/2015	Bond Future	Sell	3,010	0.00
R207 On 05/11/2015	Bond Future	Buy	3,339	0.00
R207 On 05/11/2015	Bond Future	Sell	3,339	0.00
R208 Bond Futures				
R208 On 05/11/2015	Bond Future	Sell	30	0.00
R208 On 05/11/2015	Bond Future	Buy	30	0.00
Grand Total for Daily Detailed Turnover:			20,019	0.00