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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/08/2015

TO DATE : 24/08/2015

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

GOVI On 05/11/2015	GOVI		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
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
GOVI On 05/11/2015	GOVI		Sell	3	0.00
GOVI On 05/11/2015	GOVI		Buy	3	0.00
GOVI On 05/11/2015	GOVI		Sell	5	0.00
GOVI On 05/11/2015	GOVI		Buy	5	0.00

I2025 Bond Future

2025 On 05/11/2015	Bond Future		Buy	500	0.00
2025 On 05/11/2015	Bond Future		Sell	500	0.00
2025 On 05/11/2015	Bond Future		Sell	500	0.00
2025 On 05/11/2015	Bond Future		Buy	500	0.00

R186 Bond Future

R186 On 05/11/2015	Bond Future		Sell	1	0.00	
R186 On 05/11/2015	Bond Future		Buy	1	0.00	
R186 On 05/11/2015	Bond Future		Sell	1	0.00	
R186 On 05/11/2015	Bond Future		Buy	1	0.00	
R186 On 05/11/2015	Bond Future		Sell	1	0.00	
R186 On 05/11/2015	Bond Future		Buy	1	0.00	
R186 On 05/11/2015	Bond Future		Sell	1	0.00	
R186 On 05/11/2015	Bond Future		Buy	1	0.00	
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	1	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	1	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	1	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	1	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	1	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	1	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		Sell	2	0.00	
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	2	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	2	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	2	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	2	0.00
R186 On 05/11/2015	Bond Future		Sell	3	0.00	
R186 On 05/11/2015	Bond Future		Buy	3	0.00	
R186 On 05/11/2015	Bond Future		Sell	3	0.00	
R186 On 05/11/2015	Bond Future		Buy	3	0.00	
R186 On 05/11/2015	Bond Future		Sell	3	0.00	
R186 On 05/11/2015	Bond Future		Buy	3	0.00	
R186 On 05/11/2015	Bond Future		Sell	3	0.00	
R186 On 05/11/2015	Bond Future		Buy	3	0.00	
R186 On 05/11/2015	Bond Future		Sell	3	0.00	
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	3	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	3	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	3	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	3	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	3	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	3	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	6	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	6	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	6	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	6	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	7	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	7	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	7	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	7	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	8	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	8	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	9	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	9	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	9	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	9	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	10	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	10	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	11	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	40	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	40	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	41	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	41	0.00
R186 On 05/11/2015	Bond Future			Sell	47	0.00
R186 On 05/11/2015	Bond Future			Buy	47	0.00
R186 On 05/11/2015	Bond Future			Buy	47	0.00
R186 On 05/11/2015	Bond Future			Sell	47	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	49	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	49	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	50	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	50	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	57	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	57	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	59	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	59	0.00
R186 On 05/11/2015	Bond Future			Sell	80	0.00
R186 On 05/11/2015	Bond Future			Buy	80	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	81	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	81	0.00
R186 On 05/11/2015	Bond Future			Sell	90	0.00
R186 On 05/11/2015	Bond Future			Buy	90	0.00
R186 On 05/11/2015	Bond Future			Buy	120	0.00
R186 On 05/11/2015	Bond Future			Sell	120	0.00
R186 On 05/11/2015	Bond Future			Sell	120	0.00
R186 On 05/11/2015	Bond Future			Buy	120	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	197	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	197	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	265	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	265	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	344	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	344	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	404	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	404	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	488	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	488	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	677	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	677	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	824	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	824	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	1,278	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	1,278	0.00

R186 On 04/02/2016	Bond Future	8.75	Put	Buy	1,280	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	1,280	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	6,700	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	6,700	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	6,700	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	6,700	0.00

R2037 Bond Future

2037 On 05/11/2015	Bond Future			Sell	2	0.00
2037 On 05/11/2015	Bond Future			Buy	2	0.00
2037 On 05/11/2015	Bond Future			Sell	2	0.00
2037 On 05/11/2015	Bond Future			Buy	2	0.00
2037 On 05/11/2015	Bond Future			Sell	3	0.00
2037 On 05/11/2015	Bond Future			Buy	3	0.00
2037 On 05/11/2015	Bond Future			Sell	4	0.00
2037 On 05/11/2015	Bond Future			Buy	4	0.00
2037 On 05/11/2015	Bond Future			Sell	4	0.00
2037 On 05/11/2015	Bond Future			Buy	4	0.00
2037 On 05/11/2015	Bond Future			Sell	5	0.00
2037 On 05/11/2015	Bond Future			Buy	5	0.00
2037 On 05/11/2015	Bond Future			Sell	12	0.00
2037 On 05/11/2015	Bond Future			Buy	12	0.00
2037 On 05/11/2015	Bond Future			Sell	12	0.00
2037 On 05/11/2015	Bond Future			Buy	12	0.00
2037 On 05/11/2015	Bond Future			Sell	13	0.00
2037 On 05/11/2015	Bond Future			Buy	13	0.00
2037 On 05/11/2015	Bond Future			Sell	14	0.00
2037 On 05/11/2015	Bond Future			Buy	14	0.00
2037 On 05/11/2015	Bond Future			Sell	18	0.00
2037 On 05/11/2015	Bond Future			Buy	18	0.00
2037 On 05/11/2015	Bond Future			Sell	19	0.00
2037 On 05/11/2015	Bond Future			Buy	19	0.00
2037 On 05/11/2015	Bond Future			Sell	24	0.00
2037 On 05/11/2015	Bond Future			Buy	24	0.00
2037 On 05/11/2015	Bond Future			Sell	27	0.00
2037 On 05/11/2015	Bond Future			Buy	27	0.00
2037 On 05/11/2015	Bond Future			Sell	100	0.00
2037 On 05/11/2015	Bond Future			Buy	100	0.00
2037 On 05/11/2015	Bond Future			Sell	259	0.00
2037 On 05/11/2015	Bond Future			Buy	259	0.00

R207 Bond Future

R207 On 05/11/2015	Bond Future			Buy	7	0.00
R207 On 05/11/2015	Bond Future			Sell	7	0.00
R207 On 05/11/2015	Bond Future			Buy	23	0.00
R207 On 05/11/2015	Bond Future			Sell	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 05/11/2015			Buy	25	0.00
R207 On 05/11/2015			Sell	25	0.00
R207 On 05/11/2015			Buy	49	0.00
R207 On 05/11/2015			Sell	49	0.00
R207 On 05/11/2015			Buy	52	0.00
R207 On 05/11/2015			Sell	52	0.00
R207 On 05/11/2015			Buy	55	0.00
R207 On 05/11/2015			Sell	55	0.00
R207 On 05/11/2015			Buy	98	0.00
R207 On 05/11/2015			Sell	98	0.00
R207 On 05/11/2015			Buy	106	0.00
R207 On 05/11/2015			Sell	106	0.00
R207 On 05/11/2015			Buy	114	0.00
R207 On 05/11/2015			Sell	114	0.00
R207 On 05/11/2015			Buy	172	0.00
R207 On 05/11/2015			Sell	172	0.00
R207 On 05/11/2015			Buy	242	0.00
R207 On 05/11/2015			Sell	242	0.00
R207 On 05/11/2015			Buy	252	0.00
R207 On 05/11/2015			Sell	252	0.00
R207 On 05/11/2015			Sell	1,195	0.00
R207 On 05/11/2015			Buy	1,195	0.00

R209 Bond Future

R209 On 05/11/2015			Sell	10	0.00
R209 On 05/11/2015			Buy	10	0.00
R209 On 05/11/2015	9.00	Put	Sell	50	0.00
R209 On 05/11/2015	9.00	Put	Buy	50	0.00
R209 On 05/11/2015	9.00	Put	Sell	450	0.00
R209 On 05/11/2015	9.00	Put	Buy	450	0.00
R209 On 05/11/2015	9.00	Put	Sell	500	0.00
R209 On 05/11/2015	9.00	Put	Buy	500	0.00
R209 On 05/11/2015	9.00	Put	Buy	500	0.00
R209 On 05/11/2015	9.00	Put	Sell	500	0.00

R213 Bond Future

R213 On 05/11/2015			Buy	1	0.00
R213 On 05/11/2015			Sell	1	0.00
R213 On 05/11/2015			Buy	2	0.00
R213 On 05/11/2015			Sell	2	0.00
R213 On 05/11/2015			Buy	2	0.00

R213 On 05/11/2015	Bond Future	Sell	2	0.00
R213 On 05/11/2015	Bond Future	Buy	3	0.00
R213 On 05/11/2015	Bond Future	Sell	3	0.00
R213 On 05/11/2015	Bond Future	Buy	3	0.00
R213 On 05/11/2015	Bond Future	Sell	3	0.00
R213 On 05/11/2015	Bond Future	Buy	16	0.00
R213 On 05/11/2015	Bond Future	Sell	16	0.00
R213 On 05/11/2015	Bond Future	Buy	16	0.00
R213 On 05/11/2015	Bond Future	Sell	16	0.00
R213 On 05/11/2015	Bond Future	Buy	20	0.00
R213 On 05/11/2015	Bond Future	Sell	20	0.00
R213 On 05/11/2015	Bond Future	Buy	45	0.00
R213 On 05/11/2015	Bond Future	Sell	45	0.00
R213 On 05/11/2015	Bond Future	Buy	60	0.00
R213 On 05/11/2015	Bond Future	Sell	60	0.00
R213 On 05/11/2015	Bond Future	Buy	61	0.00
R213 On 05/11/2015	Bond Future	Sell	61	0.00
R213 On 05/11/2015	Bond Future	Buy	74	0.00
R213 On 05/11/2015	Bond Future	Sell	74	0.00
R213 On 05/11/2015	Bond Future	Buy	75	0.00
R213 On 05/11/2015	Bond Future	Sell	75	0.00
R213 On 05/11/2015	Bond Future	Buy	474	0.00
R213 On 05/11/2015	Bond Future	Sell	474	0.00
R213 On 05/11/2015	Bond Future	Sell	562	0.00
R213 On 05/11/2015	Bond Future	Buy	562	0.00
R213 On 05/11/2015	Bond Future	Buy	1,110	0.00
R213 On 05/11/2015	Bond Future	Sell	1,110	0.00
R213 On 05/11/2015	Bond Future	Sell	1,400	0.00
R213 On 05/11/2015	Bond Future	Buy	1,400	0.00

Grand Total for Daily Detailed Turnover:

29,985

0.00