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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/09/2015

TO DATE : 21/09/2015

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

ALBI On 05/11/2015	Index Future		Sell	1	0.00
ALBI On 05/11/2015	Index Future		Buy	1	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		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	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

Inflation Linked Bond Index

ILBI On 04/02/2016	Index Future	Sell	24	0.00
ILBI On 04/02/2016	Index Future	Buy	24	0.00

R186 Bond Future

R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	10	0.00
R186 On 05/11/2015	Bond Future	Sell	10	0.00
R186 On 05/11/2015	Bond Future	Buy	10	0.00
R186 On 05/11/2015	Bond Future	Sell	10	0.00
R186 On 05/11/2015	Bond Future	Buy	10	0.00
R186 On 05/11/2015	Bond Future	Sell	10	0.00
R186 On 05/11/2015	Bond Future	Buy	15	0.00
R186 On 05/11/2015	Bond Future	Sell	15	0.00
R186 On 05/11/2015	Bond Future	Buy	20	0.00
R186 On 05/11/2015	Bond Future	Sell	20	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	Buy	100	0.00
R186 On 05/11/2015	Bond Future	Sell	100	0.00
R186 On 05/11/2015	Bond Future	Buy	356	0.00
R186 On 05/11/2015	Bond Future	Sell	356	0.00
R186 On 05/11/2015	Bond Future	Sell	356	0.00
R186 On 05/11/2015	Bond Future	Buy	356	0.00

R2048 Bond Future

R248 On 05/11/2015	Bond Future	Buy	110	0.00
R248 On 05/11/2015	Bond Future	Sell	110	0.00
R248 On 05/11/2015	Bond Future	Buy	110	0.00
R248 On 05/11/2015	Bond Future	Sell	110	0.00

R207 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	88	0.00
R207 On 05/11/2015	Bond Future		Buy	88	0.00
R207 On 05/11/2015	Bond Future		Buy	400	0.00
R207 On 05/11/2015	Bond Future		Sell	400	0.00
R207 On 05/11/2015	Bond Future		Sell	400	0.00
R207 On 05/11/2015	Bond Future		Buy	400	0.00
R207 On 05/11/2015	Bond Future		Buy	548	0.00
R207 On 05/11/2015	Bond Future		Sell	548	0.00
R207 On 05/11/2015	Bond Future		Sell	1,250	0.00
R207 On 05/11/2015	Bond Future		Buy	1,250	0.00
Grand Total for Daily Detailed Turnover:				3,969	0.00