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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/05/2015

TO DATE : 07/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	1	0.00
R186 On 06/08/2015	Bond Future		Sell	1	0.00
R186 On 06/08/2015	Bond Future		Buy	1	0.00
R186 On 06/08/2015	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		Buy	4	0.00
R186 On 06/08/2015	Bond Future		Sell	4	0.00
R186 On 06/08/2015	Bond Future		Sell	4	0.00
R186 On 06/08/2015	Bond Future		Buy	4	0.00
R186 On 06/08/2015	Bond Future		Sell	5	0.00
R186 On 06/08/2015	Bond Future		Buy	5	0.00
R186 On 06/08/2015	Bond Future		Buy	7	0.00
R186 On 06/08/2015	Bond Future		Sell	7	0.00

R186 On 07/05/2015	Bond Future	Sell	550	0.00
R186 On 07/05/2015	Bond Future	Buy	550	0.00
R186 On 07/05/2015	Bond Future	Sell	550	0.00
R186 On 07/05/2015	Bond Future	Buy	550	0.00
R186 On 06/08/2015	Bond Future	Buy	550	0.00
R186 On 06/08/2015	Bond Future	Sell	550	0.00
R186 On 06/08/2015	Bond Future	Sell	550	0.00
R186 On 06/08/2015	Bond Future	Buy	550	0.00

R2023 Bond Future

R023 On 06/08/2015	Bond Future	Buy	3	0.00
R023 On 06/08/2015	Bond Future	Sell	3	0.00
R023 On 06/08/2015	Bond Future	Buy	91	0.00
R023 On 06/08/2015	Bond Future	Sell	91	0.00

R2030 Bond Future

2030 On 06/08/2015	Bond Future	Buy	3	0.00
2030 On 06/08/2015	Bond Future	Sell	3	0.00

R2032 Bond Future

2032 On 06/08/2015	Bond Future	Buy	4	0.00
2032 On 06/08/2015	Bond Future	Sell	4	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future	Buy	3	0.00
2037 On 06/08/2015	Bond Future	Sell	3	0.00

R204 Bond Future

R204 On 06/08/2015	Bond Future	Buy	4	0.00
R204 On 06/08/2015	Bond Future	Sell	4	0.00
R204 On 06/08/2015	Bond Future	Buy	656	0.00
R204 On 06/08/2015	Bond Future	Sell	656	0.00

R2044 Bond Future

2044 On 06/08/2015	Bond Future	Buy	1	0.00
2044 On 06/08/2015	Bond Future	Sell	1	0.00

R2048 Bond Future

R248 On 06/08/2015	Bond Future	Buy	1	0.00
R248 On 06/08/2015	Bond Future	Sell	1	0.00

R208 Bond Futures

R208 On 06/08/2015	Bond Future	Sell	3	0.00
R208 On 06/08/2015	Bond Future	Buy	3	0.00
R208 On 06/08/2015	Bond Future	Buy	223	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 06/08/2015	Bond Future		Sell	223	0.00
R213 Bond Future					
R213 On 06/08/2015	Bond Future		Sell	50	0.00
R213 On 06/08/2015	Bond Future		Buy	50	0.00
R213 On 06/08/2015	Bond Future		Sell	50	0.00
R213 On 06/08/2015	Bond Future		Buy	50	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Buy	2	0.00
R214 On 06/08/2015	Bond Future		Sell	2	0.00
R214 On 06/08/2015	Bond Future		Buy	50	0.00
R214 On 06/08/2015	Bond Future		Sell	50	0.00
R214 On 06/08/2015	Bond Future		Buy	50	0.00
R214 On 06/08/2015	Bond Future		Sell	50	0.00
Grand Total for Daily Detailed Turnover:				3,418	0.00