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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/05/2015

TO DATE : 21/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 06/08/2015			Buy	27	0.00
2038 On 06/08/2015			Sell	27	0.00
2038 On 06/08/2015			Sell	27	0.00
2038 On 06/08/2015			Buy	27	0.00
I2050 Bond Future					
2050 On 06/08/2015			Sell	24	0.00
2050 On 06/08/2015			Buy	24	0.00
2050 On 06/08/2015			Sell	24	0.00
2050 On 06/08/2015			Buy	24	0.00
Inflation Linked Bond Index					
ILBI On 06/08/2015			Buy	1	0.00
ILBI On 06/08/2015			Sell	1	0.00

R186 Bond Future

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 06/08/2015	Bond Future	Buy	4	0.00
R186 On 06/08/2015	Bond Future	Sell	4	0.00
R186 On 05/11/2015	Bond Future	Buy	16	0.00
R186 On 05/11/2015	Bond Future	Sell	16	0.00
R186 On 05/11/2015	Bond Future	Buy	18	0.00
R186 On 05/11/2015	Bond Future	Sell	18	0.00
R186 On 05/11/2015	Bond Future	Buy	50	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	Sell	50	0.00
R186 On 05/11/2015	Bond Future	Buy	63	0.00
R186 On 05/11/2015	Bond Future	Sell	63	0.00
R186 On 05/11/2015	Bond Future	Buy	78	0.00
R186 On 05/11/2015	Bond Future	Sell	78	0.00
R186 On 06/08/2015	Bond Future	Sell	100	0.00
R186 On 06/08/2015	Bond Future	Buy	100	0.00
R186 On 06/08/2015	Bond Future	Buy	100	0.00
R186 On 06/08/2015	Bond Future	Sell	100	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 06/08/2015	Bond Future	Sell	104	0.00
R186 On 06/08/2015	Bond Future	Buy	104	0.00
R186 On 05/11/2015	Bond Future	Buy	119	0.00
R186 On 05/11/2015	Bond Future	Sell	119	0.00
R186 On 06/08/2015	Bond Future	Sell	200	0.00
R186 On 06/08/2015	Bond Future	Buy	200	0.00
R186 On 06/08/2015	Bond Future	Buy	500	0.00
R186 On 06/08/2015	Bond Future	Sell	500	0.00
R186 On 05/11/2015	Bond Future	Buy	500	0.00
R186 On 05/11/2015	Bond Future	Buy	500	0.00
R186 On 05/11/2015	Bond Future	Sell	500	0.00
R186 On 05/11/2015	Bond Future	Sell	500	0.00
R186 On 06/08/2015	Bond Future	Sell	1,050	0.00
R186 On 06/08/2015	Bond Future	Buy	1,050	0.00
R186 On 06/08/2015	Bond Future	Buy	1,050	0.00
R186 On 06/08/2015	Bond Future	Sell	1,050	0.00

R2048 Bond Future

R248 On 06/08/2015	Bond Future	Sell	10	0.00
R248 On 06/08/2015	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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R214 Bond Future

R214 On 06/08/2015	Bond Future		Sell	10	0.00
R214 On 06/08/2015	Bond Future		Buy	10	0.00
R214 On 06/08/2015	Bond Future		Buy	100	0.00
R214 On 06/08/2015	Bond Future		Sell	100	0.00
R214 On 06/08/2015	Bond Future		Sell	100	0.00
R214 On 06/08/2015	Bond Future		Buy	100	0.00
R214 On 06/08/2015	Bond Future		Sell	200	0.00
R214 On 06/08/2015	Bond Future		Buy	200	0.00

Grand Total for Daily Detailed Turnover: **5,131** **0.00**