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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/06/2015

TO DATE : 15/06/2015

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

R186 On 06/08/2015	Bond Future		Buy	23	0.00
R186 On 06/08/2015	Bond Future		Sell	23	0.00
R186 On 06/08/2015	Bond Future		Buy	24	0.00
R186 On 06/08/2015	Bond Future		Sell	24	0.00
R186 On 06/08/2015	Bond Future		Buy	43	0.00
R186 On 06/08/2015	Bond Future		Sell	43	0.00
R186 On 06/08/2015	Bond Future		Sell	90	0.00
R186 On 06/08/2015	Bond Future		Buy	90	0.00
R186 On 06/08/2015	Bond Future		Sell	95	0.00
R186 On 06/08/2015	Bond Future		Buy	95	0.00
R186 On 06/08/2015	Bond Future		Buy	100	0.00
R186 On 06/08/2015	Bond Future		Sell	100	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future	Sell	150	0.00
2037 On 06/08/2015	Bond Future	Buy	150	0.00
2037 On 06/08/2015	Bond Future	Sell	413	0.00
2037 On 06/08/2015	Bond Future	Buy	413	0.00
2037 On 06/08/2015	Bond Future	Sell	646	0.00
2037 On 06/08/2015	Bond Future	Buy	646	0.00
2037 On 06/08/2015	Bond Future	Sell	1,618	0.00
2037 On 06/08/2015	Bond Future	Buy	1,618	0.00
2037 On 06/08/2015	Bond Future	Buy	2,827	0.00
2037 On 06/08/2015	Bond Future	Sell	2,827	0.00

R2048 Bond Future

R248 On 06/08/2015	Bond Future	Sell	50	0.00
R248 On 06/08/2015	Bond Future	Buy	50	0.00
R248 On 06/08/2015	Bond Future	Sell	200	0.00
R248 On 06/08/2015	Bond Future	Buy	200	0.00
R248 On 06/08/2015	Bond Future	Buy	250	0.00
R248 On 06/08/2015	Bond Future	Sell	250	0.00
R248 On 06/08/2015	Bond Future	Buy	250	0.00
R248 On 06/08/2015	Bond Future	Sell	250	0.00

R208 Bond Futures

R208 On 06/08/2015	Bond Future	Sell	45	0.00
R208 On 06/08/2015	Bond Future	Buy	45	0.00
R208 On 06/08/2015	Bond Future	Sell	216	0.00
R208 On 06/08/2015	Bond Future	Buy	216	0.00
R208 On 06/08/2015	Bond Future	Sell	222	0.00
R208 On 06/08/2015	Bond Future	Buy	222	0.00
R208 On 06/08/2015	Bond Future	Sell	450	0.00
R208 On 06/08/2015	Bond Future	Buy	450	0.00
R208 On 06/08/2015	Bond Future	Sell	888	0.00
R208 On 06/08/2015	Bond Future	Buy	888	0.00

Grand Total for Daily Detailed Turnover:

8,600 0.00