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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/06/2015

TO DATE : 18/06/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 06/08/2015			Buy	45	0.00
2038 On 06/08/2015			Sell	45	0.00
2038 On 06/08/2015			Buy	45	0.00
2038 On 06/08/2015			Sell	45	0.00
R186 Bond Future					
R186 On 06/08/2015			Sell	50	0.00
R186 On 06/08/2015			Buy	50	0.00
R186 On 06/08/2015			Sell	50	0.00
R186 On 06/08/2015			Buy	50	0.00
R186 On 06/08/2015			Sell	100	0.00
R186 On 06/08/2015			Buy	100	0.00
R186 On 06/08/2015			Sell	100	0.00
R186 On 06/08/2015			Buy	100	0.00

R186 On 06/08/2015	Bond Future	8.55	Put	Sell	300	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Buy	300	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Sell	1,000	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Buy	1,000	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Sell	1,700	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Buy	1,700	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Buy	3,000	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Sell	3,000	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Sell	3,000	0.00
R186 On 06/08/2015	Bond Future	8.55	Put	Buy	3,000	0.00

R203 Bond Future

R203 On 06/08/2015	Bond Future			Buy	30	0.00
R203 On 06/08/2015	Bond Future			Sell	30	0.00
R203 On 06/08/2015	Bond Future			Buy	1,500	0.00
R203 On 06/08/2015	Bond Future			Sell	1,500	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future			Buy	8	0.00
2037 On 06/08/2015	Bond Future			Sell	8	0.00

R204 Bond Future

R204 On 06/08/2015	Bond Future			Buy	30	0.00
R204 On 06/08/2015	Bond Future			Sell	30	0.00
R204 On 06/08/2015	Bond Future			Buy	1,000	0.00
R204 On 06/08/2015	Bond Future			Sell	1,000	0.00

R209 Bond Future

R209 On 06/08/2015	Bond Future			Sell	11	0.00
R209 On 06/08/2015	Bond Future			Buy	11	0.00

Grand Total for Daily Detailed Turnover:

11,969 0.00