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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/07/2015

TO DATE : 08/07/2015

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

ALBI On 06/08/2015	Index Future		Buy	1	0.00
ALBI On 06/08/2015	Index Future		Sell	1	0.00

All Bond Index Term Split 3-7 Years

AL37 On 06/08/2015	Index Future		Sell	1	0.00
AL37 On 06/08/2015	Index Future		Buy	1	0.00
AL37 On 06/08/2015	Index Future		Sell	1	0.00
AL37 On 06/08/2015	Index Future		Buy	1	0.00
AL37 On 06/08/2015	Index Future		Sell	1	0.00
AL37 On 06/08/2015	Index Future		Buy	1	0.00
AL37 On 06/08/2015	Index Future		Sell	1	0.00
AL37 On 06/08/2015	Index Future		Buy	1	0.00
AL37 On 06/08/2015	Index Future		Sell	2	0.00
AL37 On 06/08/2015	Index Future		Buy	2	0.00

AL37 On 06/08/2015	Index Future	Sell	2	0.00
AL37 On 06/08/2015	Index Future	Buy	2	0.00
AL37 On 06/08/2015	Index Future	Sell	2	0.00
AL37 On 06/08/2015	Index Future	Buy	2	0.00
AL37 On 06/08/2015	Index Future	Sell	2	0.00
AL37 On 06/08/2015	Index Future	Buy	2	0.00
AL37 On 06/08/2015	Index Future	Sell	3	0.00
AL37 On 06/08/2015	Index Future	Buy	3	0.00
AL37 On 06/08/2015	Index Future	Sell	3	0.00
AL37 On 06/08/2015	Index Future	Buy	3	0.00
AL37 On 06/08/2015	Index Future	Sell	3	0.00
AL37 On 06/08/2015	Index Future	Buy	3	0.00
AL37 On 06/08/2015	Index Future	Sell	6	0.00
AL37 On 06/08/2015	Index Future	Buy	6	0.00
AL37 On 06/08/2015	Index Future	Sell	8	0.00
AL37 On 06/08/2015	Index Future	Buy	8	0.00
AL37 On 06/08/2015	Index Future	Sell	63	0.00
AL37 On 06/08/2015	Index Future	Buy	63	0.00

All Bond Term Splits 7-12 Years

AL7T On 06/08/2015	Index Future	Sell	1	0.00
AL7T On 06/08/2015	Index Future	Buy	1	0.00
AL7T On 06/08/2015	Index Future	Sell	2	0.00
AL7T On 06/08/2015	Index Future	Buy	2	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

I2038 Bond Future

2038 On 06/08/2015	Bond Future	Sell	51	0.00
2038 On 06/08/2015	Bond Future	Buy	51	0.00
2038 On 06/08/2015	Bond Future	Sell	585	0.00
2038 On 06/08/2015	Bond Future	Buy	585	0.00
2038 On 06/08/2015	Bond Future	Sell	636	0.00
2038 On 06/08/2015	Bond Future	Buy	636	0.00

New Inflation Linked Index

IGOV On 06/08/2015	Index Future	Buy	3	0.00
IGOV On 06/08/2015	Index Future	Sell	3	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future	Sell	125	0.00
R186 On 06/08/2015	Bond Future	Buy	125	0.00
R186 On 06/08/2015	Bond Future	Sell	125	0.00
R186 On 06/08/2015	Bond Future	Buy	125	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 06/08/2015	Bond Future		Buy	38	0.00
R202 On 06/08/2015	Bond Future		Sell	38	0.00
R202 On 06/08/2015	Bond Future		Sell	38	0.00
R202 On 06/08/2015	Bond Future		Buy	38	0.00
R207 Bond Future					
R207 On 06/08/2015	Bond Future		Sell	360	0.00
R207 On 06/08/2015	Bond Future		Buy	360	0.00
R208 Bond Futures					
R208 On 06/08/2015	Bond Future		Sell	4	0.00
R208 On 06/08/2015	Bond Future		Buy	4	0.00
R208 On 06/08/2015	Bond Future		Sell	6	0.00
R208 On 06/08/2015	Bond Future		Buy	6	0.00
R208 On 06/08/2015	Bond Future		Sell	40	0.00
R208 On 06/08/2015	Bond Future		Buy	40	0.00
R208 On 06/08/2015	Bond Future		Sell	64	0.00
R208 On 06/08/2015	Bond Future		Buy	64	0.00
R208 On 06/08/2015	Bond Future		Buy	70	0.00
R208 On 06/08/2015	Bond Future		Sell	70	0.00
R208 On 06/08/2015	Bond Future		Sell	127	0.00
R208 On 06/08/2015	Bond Future		Buy	127	0.00
R208 On 06/08/2015	Bond Future		Sell	140	0.00
R208 On 06/08/2015	Bond Future		Buy	140	0.00
R208 On 06/08/2015	Bond Future		Sell	629	0.00
R208 On 06/08/2015	Bond Future		Buy	629	0.00
R208 On 06/08/2015	Bond Future		Sell	629	0.00
R208 On 06/08/2015	Bond Future		Buy	629	0.00
R209 Bond Future					
R209 On 06/08/2015	Bond Future		Buy	20	0.00
R209 On 06/08/2015	Bond Future		Sell	20	0.00
R209 On 06/08/2015	Bond Future		Sell	53	0.00
R209 On 06/08/2015	Bond Future		Buy	53	0.00
R209 On 06/08/2015	Bond Future		Buy	87	0.00
R209 On 06/08/2015	Bond Future		Sell	87	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Buy	53	0.00

R214 On 06/08/2015 Bond Future

Sell

53

0.00

Grand Total for Daily Detailed Turnover:

3,986

0.00