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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/08/2015

TO DATE : 06/08/2015

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

ILBI On 04/02/2016	Index Future		Buy	1	0.00
ILBI On 04/02/2016	Index Future		Sell	1	0.00
ILBI On 04/02/2016	Index Future		Sell	1	0.00
ILBI On 04/02/2016	Index Future		Buy	1	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	50	0.00
R186 On 06/08/2015	Bond Future		Sell	50	0.00
R186 On 06/08/2015	Bond Future		Buy	50	0.00
R186 On 06/08/2015	Bond Future		Sell	50	0.00
R186 On 05/11/2015	Bond Future		Buy	55	0.00
R186 On 05/11/2015	Bond Future		Sell	55	0.00
R186 On 05/11/2015	Bond Future		Sell	55	0.00
R186 On 05/11/2015	Bond Future		Buy	55	0.00

R186 On 05/11/2015	Bond Future	Sell	257	0.00
R186 On 05/11/2015	Bond Future	Buy	257	0.00
R186 On 04/02/2016	Bond Future	Sell	317	0.00
R186 On 04/02/2016	Bond Future	Buy	317	0.00
R186 On 04/02/2016	Bond Future	Buy	317	0.00
R186 On 04/02/2016	Bond Future	Sell	317	0.00

R2023 Bond Future

R023 On 05/11/2015	Bond Future	Sell	6	0.00
R023 On 05/11/2015	Bond Future	Buy	6	0.00
R023 On 05/11/2015	Bond Future	Sell	10	0.00
R023 On 05/11/2015	Bond Future	Buy	10	0.00
R023 On 05/11/2015	Bond Future	Sell	14	0.00
R023 On 05/11/2015	Bond Future	Buy	14	0.00
R023 On 05/11/2015	Bond Future	Sell	18	0.00
R023 On 05/11/2015	Bond Future	Buy	18	0.00
R023 On 05/11/2015	Bond Future	Sell	74	0.00
R023 On 05/11/2015	Bond Future	Buy	74	0.00
R023 On 05/11/2015	Bond Future	Buy	1,367	0.00
R023 On 05/11/2015	Bond Future	Sell	1,367	0.00

R204 Bond Future

R204 On 06/08/2015	Bond Future	Sell	45	0.00
R204 On 06/08/2015	Bond Future	Buy	45	0.00
R204 On 06/08/2015	Bond Future	Sell	45	0.00
R204 On 06/08/2015	Bond Future	Buy	45	0.00
R204 On 06/08/2015	Bond Future	Buy	45	0.00
R204 On 06/08/2015	Bond Future	Sell	45	0.00
R204 On 06/08/2015	Bond Future	Buy	45	0.00
R204 On 06/08/2015	Bond Future	Sell	45	0.00
R204 On 05/11/2015	Bond Future	Sell	45	0.00
R204 On 05/11/2015	Bond Future	Buy	45	0.00
R204 On 05/11/2015	Bond Future	Sell	45	0.00
R204 On 05/11/2015	Bond Future	Buy	45	0.00
R204 On 05/11/2015	Bond Future	Sell	47	0.00
R204 On 05/11/2015	Bond Future	Buy	47	0.00
R204 On 05/11/2015	Bond Future	Sell	228	0.00
R204 On 05/11/2015	Bond Future	Buy	228	0.00
R204 On 05/11/2015	Bond Future	Sell	275	0.00
R204 On 05/11/2015	Bond Future	Buy	275	0.00

R207 Bond Future

R207 On 05/11/2015	Bond Future	Buy	22	0.00
R207 On 05/11/2015	Bond Future	Sell	22	0.00
R207 On 05/11/2015	Bond Future	Sell	22	0.00
R207 On 05/11/2015	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 05/11/2015	Bond Future		Buy	268	0.00
R208 On 05/11/2015	Bond Future		Sell	268	0.00
Grand Total for Daily Detailed Turnover:				3,724	0.00