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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/08/2015 **TO DATE : 07/08/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2015 Bond Future			Buy	67	0.00
R186 On 05/11/2015 Bond Future			Sell	67	0.00
R186 On 05/11/2015 Bond Future			Sell	67	0.00
R186 On 05/11/2015 Bond Future			Buy	67	0.00
R186 On 04/02/2016 Bond Future			Buy	317	0.00
R186 On 04/02/2016 Bond Future			Sell	317	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
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			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

R204 Bond Future

R204 On 05/11/2015	Bond Future	Sell	30	0.00
R204 On 05/11/2015	Bond Future	Buy	30	0.00
R204 On 05/11/2015	Bond Future	Sell	70	0.00
R204 On 05/11/2015	Bond Future	Buy	70	0.00
R204 On 05/11/2015	Bond Future	Buy	70	0.00
R204 On 05/11/2015	Bond Future	Sell	70	0.00
R204 On 05/11/2015	Bond Future	Buy	4,000	0.00
R204 On 05/11/2015	Bond Future	Sell	4,000	0.00
R204 On 05/11/2015	Bond Future	Sell	4,000	0.00
R204 On 05/11/2015	Bond Future	Buy	4,000	0.00

R208 Bond Futures

R208 On 05/11/2015	Bond Future	Sell	73	0.00
R208 On 05/11/2015	Bond Future	Buy	73	0.00
R208 On 05/11/2015	Bond Future	Buy	73	0.00
R208 On 05/11/2015	Bond Future	Sell	73	0.00
R208 On 05/11/2015	Bond Future	Sell	925	0.00
R208 On 05/11/2015	Bond Future	Buy	925	0.00

Grand Total for Daily Detailed Turnover: **11,277** **0.00**