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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/08/2015

TO DATE : 26/08/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2015 Bond Future	8.50	Call	Sell	4	0.00
R186 On 05/11/2015 Bond Future	8.50	Call	Buy	4	0.00
R186 On 05/11/2015 Bond Future			Buy	5	0.00
R186 On 05/11/2015 Bond Future			Sell	5	0.00
R186 On 05/11/2015 Bond Future			Buy	5	0.00
R186 On 05/11/2015 Bond Future			Sell	5	0.00
R186 On 05/11/2015 Bond Future	8.50	Call	Sell	8	0.00
R186 On 05/11/2015 Bond Future	8.50	Call	Buy	8	0.00
R186 On 05/11/2015 Bond Future			Buy	9	0.00
R186 On 05/11/2015 Bond Future			Sell	9	0.00
R186 On 05/11/2015 Bond Future			Buy	9	0.00
R186 On 05/11/2015 Bond Future			Sell	9	0.00
R186 On 05/11/2015 Bond Future	8.50	Call	Sell	13	0.00
R186 On 05/11/2015 Bond Future	8.50	Call	Buy	13	0.00

R186 On 05/11/2015	Bond Future	8.50	Call	Sell	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	23	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	23	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	28	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	28	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	32	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	32	0.00
R186 On 05/11/2015	Bond Future			Buy	40	0.00
R186 On 05/11/2015	Bond Future			Sell	40	0.00
R186 On 05/11/2015	Bond Future			Buy	40	0.00
R186 On 05/11/2015	Bond Future			Sell	40	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	44	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	44	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	60	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	60	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	62	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	62	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	91	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	91	0.00
R186 On 05/11/2015	Bond Future			Buy	100	0.00
R186 On 05/11/2015	Bond Future			Sell	100	0.00
R186 On 05/11/2015	Bond Future			Sell	100	0.00
R186 On 05/11/2015	Bond Future			Buy	100	0.00
R186 On 05/11/2015	Bond Future			Sell	100	0.00
R186 On 05/11/2015	Bond Future			Buy	100	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	122	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	122	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	127	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	127	0.00
R186 On 05/11/2015	Bond Future			Buy	172	0.00
R186 On 05/11/2015	Bond Future			Sell	172	0.00
R186 On 05/11/2015	Bond Future			Buy	172	0.00
R186 On 05/11/2015	Bond Future			Sell	172	0.00
R186 On 05/11/2015	Bond Future			Sell	200	0.00
R186 On 05/11/2015	Bond Future			Buy	200	0.00
R186 On 05/11/2015	Bond Future			Buy	300	0.00
R186 On 05/11/2015	Bond Future			Sell	300	0.00
R186 On 05/11/2015	Bond Future			Buy	300	0.00
R186 On 05/11/2015	Bond Future			Sell	300	0.00

R197 Bond Future

R197 On 05/11/2015	Bond Future			Buy	12	0.00
R197 On 05/11/2015	Bond Future			Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 Bond Future					
R204 On 05/11/2015			Sell	3	0.00
R204 On 05/11/2015			Buy	3	0.00
R204 On 05/11/2015			Sell	3	0.00
R204 On 05/11/2015			Buy	3	0.00
Grand Total for Daily Detailed Turnover:				2,220	0.00