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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/10/2015

TO DATE : 07/10/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 05/11/2015	Bond Future		Buy	25	0.00
R186 On 05/11/2015	Bond Future		Sell	25	0.00
R186 On 05/11/2015	Bond Future		Sell	35	0.00
R186 On 05/11/2015	Bond Future		Buy	35	0.00
R186 On 05/11/2015	Bond Future		Buy	35	0.00
R186 On 05/11/2015	Bond Future		Sell	35	0.00
R186 On 05/11/2015	Bond Future		Buy	142	0.00
R186 On 05/11/2015	Bond Future		Sell	142	0.00
R186 On 05/11/2015	Bond Future		Buy	192	0.00
R186 On 05/11/2015	Bond Future		Sell	192	0.00
R186 On 05/11/2015	Bond Future		Buy	1,000	0.00
R186 On 05/11/2015	Bond Future		Sell	1,000	0.00
R186 On 05/11/2015	Bond Future		Buy	1,359	0.00
R186 On 05/11/2015	Bond Future		Sell	1,359	0.00

R202 Bond Future

R202 On 05/11/2015	Bond Future	Sell	165	0.00
R202 On 05/11/2015	Bond Future	Buy	165	0.00

R204 Bond Future

R204 On 05/11/2015	Bond Future	Sell	110	0.00
R204 On 05/11/2015	Bond Future	Buy	110	0.00

R208 Bond Futures

R208 On 05/11/2015	Bond Future	Buy	133	0.00
R208 On 05/11/2015	Bond Future	Sell	133	0.00

R209 Bond Future

R209 On 05/11/2015	Bond Future	Buy	30	0.00
R209 On 05/11/2015	Bond Future	Sell	30	0.00
R209 On 05/11/2015	Bond Future	Buy	108	0.00
R209 On 05/11/2015	Bond Future	Sell	108	0.00
R209 On 05/11/2015	Bond Future	Buy	182	0.00
R209 On 05/11/2015	Bond Future	Sell	182	0.00
R209 On 05/11/2015	Bond Future	Sell	320	0.00
R209 On 05/11/2015	Bond Future	Buy	320	0.00

R210 Bond Future

R210 On 05/11/2015	Bond Future	Sell	35	0.00
R210 On 05/11/2015	Bond Future	Buy	35	0.00

R214 Bond Future

R214 On 05/11/2015	Bond Future	Sell	35	0.00
R214 On 05/11/2015	Bond Future	Buy	35	0.00
R214 On 05/11/2015	Bond Future	Sell	68	0.00
R214 On 05/11/2015	Bond Future	Buy	68	0.00
R214 On 05/11/2015	Bond Future	Sell	897	0.00
R214 On 05/11/2015	Bond Future	Buy	897	0.00
R214 On 05/11/2015	Bond Future	Buy	1,000	0.00
R214 On 05/11/2015	Bond Future	Sell	1,000	0.00

Grand Total for Daily Detailed Turnover:**5,871 0.00**