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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/07/2015

TO DATE : 15/07/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/08/2015	Bond Future		Buy	23	0.00
R186 On 06/08/2015	Bond Future		Sell	23	0.00
R2030 Bond Future					
2030 On 06/08/2015	Bond Future		Buy	69	0.00
2030 On 06/08/2015	Bond Future		Sell	69	0.00
2030 On 06/08/2015	Bond Future		Buy	131	0.00
2030 On 06/08/2015	Bond Future		Sell	131	0.00
2030 On 06/08/2015	Bond Future		Buy	254	0.00
2030 On 06/08/2015	Bond Future		Sell	254	0.00
2030 On 06/08/2015	Bond Future		Buy	346	0.00
2030 On 06/08/2015	Bond Future		Sell	346	0.00
2030 On 06/08/2015	Bond Future		Buy	2,983	0.00
2030 On 06/08/2015	Bond Future		Sell	2,983	0.00

2030 On 06/08/2015	Bond Future	Sell	3,437	0.00
2030 On 06/08/2015	Bond Future	Buy	3,437	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future	Sell	40	0.00
2037 On 06/08/2015	Bond Future	Buy	40	0.00
2037 On 06/08/2015	Bond Future	Sell	120	0.00
2037 On 06/08/2015	Bond Future	Buy	120	0.00
2037 On 06/08/2015	Bond Future	Sell	2,540	0.00
2037 On 06/08/2015	Bond Future	Buy	2,540	0.00
2037 On 06/08/2015	Bond Future	Sell	2,700	0.00
2037 On 06/08/2015	Bond Future	Buy	2,700	0.00

R2048 Bond Future

R248 On 06/08/2015	Bond Future	Sell	147	0.00
R248 On 06/08/2015	Bond Future	Buy	147	0.00
R248 On 06/08/2015	Bond Future	Sell	283	0.00
R248 On 06/08/2015	Bond Future	Buy	283	0.00
R248 On 06/08/2015	Bond Future	Sell	3,250	0.00
R248 On 06/08/2015	Bond Future	Buy	3,250	0.00
R248 On 06/08/2015	Bond Future	Buy	3,680	0.00
R248 On 06/08/2015	Bond Future	Sell	3,680	0.00

R207 Bond Future

R207 On 06/08/2015	Bond Future	Buy	125	0.00
R207 On 06/08/2015	Bond Future	Sell	125	0.00
R207 On 06/08/2015	Bond Future	Buy	162	0.00
R207 On 06/08/2015	Bond Future	Sell	162	0.00
R207 On 06/08/2015	Bond Future	Buy	400	0.00
R207 On 06/08/2015	Bond Future	Sell	400	0.00
R207 On 06/08/2015	Bond Future	Buy	413	0.00
R207 On 06/08/2015	Bond Future	Sell	413	0.00
R207 On 06/08/2015	Bond Future	Buy	804	0.00
R207 On 06/08/2015	Bond Future	Sell	804	0.00
R207 On 06/08/2015	Bond Future	Buy	9,139	0.00
R207 On 06/08/2015	Bond Future	Sell	9,139	0.00
R207 On 06/08/2015	Bond Future	Sell	10,918	0.00
R207 On 06/08/2015	Bond Future	Buy	10,918	0.00

R210 Bond Future

R210 On 06/08/2015	Bond Future	Sell	47	0.00
R210 On 06/08/2015	Bond Future	Buy	47	0.00

Grand Total for Daily Detailed Turnover: 42,011 0.00