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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/05/2015

TO DATE : 08/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index Term Split 3-7 Years

AL37 On 06/08/2015	Index Future		Buy	1	0.00
AL37 On 06/08/2015	Index Future		Sell	1	0.00
AL37 On 06/08/2015	Index Future		Buy	1	0.00
AL37 On 06/08/2015	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future		Sell	2	0.00
R186 On 06/08/2015	Bond Future		Buy	2	0.00
R186 On 06/08/2015	Bond Future		Sell	2	0.00
R186 On 06/08/2015	Bond Future		Buy	2	0.00
R186 On 06/08/2015	Bond Future		Buy	4	0.00
R186 On 06/08/2015	Bond Future		Sell	4	0.00
R186 On 06/08/2015	Bond Future		Buy	10	0.00
R186 On 06/08/2015	Bond Future		Sell	10	0.00

R186 On 06/08/2015	Bond Future			Buy	18	0.00
R186 On 06/08/2015	Bond Future			Sell	18	0.00
R186 On 06/08/2015	Bond Future			Sell	72	0.00
R186 On 06/08/2015	Bond Future			Buy	72	0.00
R186 On 06/08/2015	Bond Future			Sell	150	0.00
R186 On 06/08/2015	Bond Future			Buy	150	0.00
R186 On 06/08/2015	Bond Future			Buy	150	0.00
R186 On 06/08/2015	Bond Future			Sell	150	0.00

R203 Bond Future

R203 On 06/08/2015	Bond Future	7.84	Put	Sell	26	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	26	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	38	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	38	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	44	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	44	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	55	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	55	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	80	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	80	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	84	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	84	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	97	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	97	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	167	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	167	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	190	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	190	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	220	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	220	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	230	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	230	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	254	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	254	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	371	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	371	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	410	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	410	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	727	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	727	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	728	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	728	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Sell	1,279	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	1,279	0.00

R207 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 05/05/2016 Bond Future	7.56	Call	Sell	43	0.00
R207 On 05/05/2016 Bond Future	7.56	Call	Buy	43	0.00
Grand Total for Daily Detailed Turnover:				5,453	0.00
