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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/06/2015

TO DATE : 09/06/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/08/2015	Bond Future		Buy	22	0.00
2025 On 06/08/2015	Bond Future		Sell	22	0.00
2025 On 06/08/2015	Bond Future		Sell	22	0.00
2025 On 06/08/2015	Bond Future		Buy	22	0.00
R186 Bond Future					
R186 On 06/08/2015	Bond Future		Sell	1	0.00
R186 On 06/08/2015	Bond Future		Buy	1	0.00
R186 On 06/08/2015	Bond Future		Sell	3	0.00
R186 On 06/08/2015	Bond Future		Buy	3	0.00
R186 On 06/08/2015	Bond Future		Sell	46	0.00
R186 On 06/08/2015	Bond Future		Buy	46	0.00
R186 On 06/08/2015	Bond Future		Sell	46	0.00
R186 On 06/08/2015	Bond Future		Buy	46	0.00

R186 On 06/08/2015	Bond Future			Sell	153	0.00
R186 On 06/08/2015	Bond Future			Buy	153	0.00
R186 On 06/08/2015	Bond Future			Buy	250	0.00
R186 On 06/08/2015	Bond Future			Sell	250	0.00
R186 On 06/08/2015	Bond Future			Sell	250	0.00
R186 On 06/08/2015	Bond Future			Buy	250	0.00

R2030 Bond Future

2030 On 06/08/2015	Bond Future			Sell	90	0.00
2030 On 06/08/2015	Bond Future			Buy	90	0.00
2030 On 06/08/2015	Bond Future			Sell	170	0.00
2030 On 06/08/2015	Bond Future			Buy	170	0.00
2030 On 06/08/2015	Bond Future			Buy	260	0.00
2030 On 06/08/2015	Bond Future			Sell	260	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future			Sell	10	0.00
2037 On 06/08/2015	Bond Future			Buy	10	0.00
2037 On 06/08/2015	Bond Future			Sell	10	0.00
2037 On 06/08/2015	Bond Future			Buy	10	0.00
2037 On 06/08/2015	Bond Future			Sell	10	0.00
2037 On 06/08/2015	Bond Future			Buy	10	0.00
2037 On 06/08/2015	Bond Future			Sell	25	0.00
2037 On 06/08/2015	Bond Future			Buy	25	0.00
2037 On 06/08/2015	Bond Future			Sell	50	0.00
2037 On 06/08/2015	Bond Future			Buy	50	0.00
2037 On 06/08/2015	Bond Future			Sell	55	0.00
2037 On 06/08/2015	Bond Future			Buy	55	0.00

R2044 Bond Future

2044 On 06/08/2015	Bond Future			Buy	1,000	0.00
2044 On 06/08/2015	Bond Future			Sell	1,000	0.00
2044 On 06/08/2015	Bond Future			Sell	1,000	0.00
2044 On 06/08/2015	Bond Future			Buy	1,000	0.00

R2048 Bond Future

R248 On 06/08/2015	Bond Future			Buy	150	0.00
R248 On 06/08/2015	Bond Future			Sell	150	0.00
R248 On 06/08/2015	Bond Future			Sell	150	0.00
R248 On 06/08/2015	Bond Future			Buy	150	0.00

R209 Bond Future

R209 On 05/11/2015	Bond Future	9.25	Put	Buy	126	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	126	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	224	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	224	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/08/2015	Bond Future		Sell	2,750	0.00
R209 On 06/08/2015	Bond Future		Buy	2,750	0.00
R209 On 06/08/2015	Bond Future		Sell	2,750	0.00
R209 On 06/08/2015	Bond Future		Buy	2,750	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Sell	250	0.00
R214 On 06/08/2015	Bond Future		Buy	250	0.00
R214 On 06/08/2015	Bond Future		Sell	250	0.00
R214 On 06/08/2015	Bond Future		Buy	250	0.00
Grand Total for Daily Detailed Turnover:				10,123	0.00