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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/07/2015

TO DATE : 09/07/2015

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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
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		Sell	20	0.00
AL37 On 06/08/2015	Index Future		Buy	20	0.00
AL37 On 06/08/2015	Index Future		Buy	23	0.00
AL37 On 06/08/2015	Index Future		Sell	23	0.00

#### R186 Bond Future

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	Sell	2	0.00
R186 On 06/08/2015	Bond Future	Sell	184	0.00
R186 On 06/08/2015	Bond Future	Buy	184	0.00

**R2037 Bond Future**

2037 On 06/08/2015	Bond Future	Sell	30	0.00
2037 On 06/08/2015	Bond Future	Buy	30	0.00

**R207 Bond Future**

R207 On 05/11/2015	Bond Future	Buy	81	0.00
R207 On 05/11/2015	Bond Future	Sell	81	0.00
R207 On 05/11/2015	Bond Future	Buy	267	0.00
R207 On 05/11/2015	Bond Future	Sell	267	0.00
R207 On 05/11/2015	Bond Future	Buy	1,035	0.00
R207 On 05/11/2015	Bond Future	Sell	1,035	0.00
R207 On 05/11/2015	Bond Future	Sell	1,383	0.00
R207 On 05/11/2015	Bond Future	Buy	1,383	0.00

**R214 Bond Future**

R214 On 05/11/2015	Bond Future	Sell	5	0.00
R214 On 05/11/2015	Bond Future	Buy	5	0.00
R214 On 05/11/2015	Bond Future	Sell	14	0.00
R214 On 05/11/2015	Bond Future	Buy	14	0.00
R214 On 05/11/2015	Bond Future	Buy	19	0.00
R214 On 05/11/2015	Bond Future	Sell	19	0.00
R214 On 06/08/2015	Bond Future	Sell	56	0.00
R214 On 06/08/2015	Bond Future	Buy	56	0.00
R214 On 06/08/2015	Bond Future	Sell	223	0.00
R214 On 06/08/2015	Bond Future	Buy	223	0.00
R214 On 06/08/2015	Bond Future	Sell	279	0.00
R214 On 06/08/2015	Bond Future	Buy	279	0.00
R214 On 05/11/2015	Bond Future	Buy	487	0.00
R214 On 05/11/2015	Bond Future	Sell	487	0.00
R214 On 05/11/2015	Bond Future	Buy	487	0.00
R214 On 05/11/2015	Bond Future	Sell	487	0.00

**Grand Total for Daily Detailed Turnover:**

**4,600 0.00**