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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/09/2015

TO DATE : 08/09/2015

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

R186 On 05/11/2015	Bond Future		Buy	30	0.00
R186 On 05/11/2015	Bond Future		Sell	30	0.00
R186 On 05/11/2015	Bond Future		Sell	32	0.00
R186 On 05/11/2015	Bond Future		Buy	32	0.00
R186 On 05/11/2015	Bond Future		Buy	32	0.00
R186 On 05/11/2015	Bond Future		Sell	32	0.00
R186 On 05/11/2015	Bond Future		Sell	69	0.00
R186 On 05/11/2015	Bond Future		Buy	69	0.00
R186 On 05/11/2015	Bond Future		Sell	124	0.00
R186 On 05/11/2015	Bond Future		Buy	124	0.00
R186 On 05/11/2015	Bond Future		Buy	210	0.00
R186 On 05/11/2015	Bond Future		Sell	210	0.00
R186 On 05/11/2015	Bond Future		Sell	210	0.00
R186 On 05/11/2015	Bond Future		Buy	210	0.00

R186 On 05/11/2015	Bond Future	Sell	1,842	0.00
R186 On 05/11/2015	Bond Future	Buy	1,842	0.00
R186 On 05/11/2015	Bond Future	Buy	2,035	0.00
R186 On 05/11/2015	Bond Future	Sell	2,035	0.00
R2023 Bond Future				
R023 On 05/11/2015	Bond Future	Sell	163	0.00
R023 On 05/11/2015	Bond Future	Buy	163	0.00
R023 On 05/11/2015	Bond Future	Buy	311	0.00
R023 On 05/11/2015	Bond Future	Sell	311	0.00
R023 On 05/11/2015	Bond Future	Sell	311	0.00
R023 On 05/11/2015	Bond Future	Buy	311	0.00
R023 On 05/11/2015	Bond Future	Buy	486	0.00
R023 On 05/11/2015	Bond Future	Sell	486	0.00
R023 On 05/11/2015	Bond Future	Buy	649	0.00
R023 On 05/11/2015	Bond Future	Sell	649	0.00
R203 Bond Future				
R203 On 05/11/2015	Bond Future	Buy	45	0.00
R203 On 05/11/2015	Bond Future	Sell	45	0.00
R203 On 05/11/2015	Bond Future	Sell	45	0.00
R203 On 05/11/2015	Bond Future	Buy	45	0.00
R204 Bond Future				
R204 On 05/11/2015	Bond Future	Sell	67	0.00
R204 On 05/11/2015	Bond Future	Buy	67	0.00
R204 On 05/11/2015	Bond Future	Sell	263	0.00
R204 On 05/11/2015	Bond Future	Buy	263	0.00
R204 On 05/11/2015	Bond Future	Sell	330	0.00
R204 On 05/11/2015	Bond Future	Buy	330	0.00
R204 On 05/11/2015	Bond Future	Buy	330	0.00
R204 On 05/11/2015	Bond Future	Sell	330	0.00
R204 On 05/11/2015	Bond Future	Buy	816	0.00
R204 On 05/11/2015	Bond Future	Sell	816	0.00
R204 On 05/11/2015	Bond Future	Sell	816	0.00
R204 On 05/11/2015	Bond Future	Buy	816	0.00
R207 Bond Future				
R207 On 05/11/2015	Bond Future	Sell	5	0.00
R207 On 05/11/2015	Bond Future	Buy	5	0.00
R207 On 05/11/2015	Bond Future	Sell	16	0.00
R207 On 05/11/2015	Bond Future	Buy	16	0.00
R207 On 05/11/2015	Bond Future	Sell	32	0.00
R207 On 05/11/2015	Bond Future	Buy	32	0.00
R207 On 05/11/2015	Bond Future	Sell	37	0.00
R207 On 05/11/2015	Bond Future	Buy	37	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 05/11/2015	Bond Future		Sell	46	0.00
R207 On 05/11/2015	Bond Future		Buy	46	0.00
R207 On 05/11/2015	Bond Future		Sell	61	0.00
R207 On 05/11/2015	Bond Future		Buy	61	0.00
R207 On 05/11/2015	Bond Future		Sell	65	0.00
R207 On 05/11/2015	Bond Future		Buy	65	0.00
R208 Bond Futures					
R208 On 05/11/2015	Bond Future		Buy	82	0.00
R208 On 05/11/2015	Bond Future		Sell	82	0.00
R208 On 05/11/2015	Bond Future		Sell	82	0.00
R208 On 05/11/2015	Bond Future		Buy	82	0.00
R209 Bond Future					
R209 On 05/11/2015	Bond Future		Sell	7	0.00
R209 On 05/11/2015	Bond Future		Buy	7	0.00
R209 On 05/11/2015	Bond Future		Buy	7	0.00
R209 On 05/11/2015	Bond Future		Sell	7	0.00
R209 On 05/11/2015	Bond Future		Sell	7	0.00
R209 On 05/11/2015	Bond Future		Buy	7	0.00
R209 On 05/11/2015	Bond Future		Buy	41	0.00
R209 On 05/11/2015	Bond Future		Sell	41	0.00
R209 On 05/11/2015	Bond Future		Sell	41	0.00
R209 On 05/11/2015	Bond Future		Buy	41	0.00
R209 On 05/11/2015	Bond Future		Sell	41	0.00
R209 On 05/11/2015	Bond Future		Buy	41	0.00
R209 On 05/11/2015	Bond Future		Sell	58	0.00
R209 On 05/11/2015	Bond Future		Buy	58	0.00
R209 On 05/11/2015	Bond Future		Buy	58	0.00
R209 On 05/11/2015	Bond Future		Sell	58	0.00
R209 On 05/11/2015	Bond Future		Sell	58	0.00
R209 On 05/11/2015	Bond Future		Buy	58	0.00
R209 On 05/11/2015	Bond Future		Sell	77	0.00
R209 On 05/11/2015	Bond Future		Buy	77	0.00
R209 On 05/11/2015	Bond Future		Buy	77	0.00
R209 On 05/11/2015	Bond Future		Sell	77	0.00
R209 On 05/11/2015	Bond Future		Sell	77	0.00
R209 On 05/11/2015	Bond Future		Buy	77	0.00
R209 On 05/11/2015	Bond Future		Buy	78	0.00
R209 On 05/11/2015	Bond Future		Sell	78	0.00
R209 On 05/11/2015	Bond Future		Sell	78	0.00

