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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/06/2015

TO DATE : 04/06/2015

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

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	4	0.00	
R186 On 06/08/2015	Bond Future		Sell	4	0.00	
R186 On 06/08/2015	Bond Future		Sell	50	0.00	
R186 On 06/08/2015	Bond Future		Buy	50	0.00	
R186 On 06/08/2015	Bond Future		Sell	50	0.00	
R186 On 06/08/2015	Bond Future		Buy	50	0.00	
R186 On 06/08/2015	Bond Future		Buy	74	0.00	
R186 On 06/08/2015	Bond Future		Sell	74	0.00	
R186 On 05/11/2015	Bond Future	7.73	Call	Sell	169	0.00
R186 On 05/11/2015	Bond Future	7.73	Call	Buy	169	0.00
R186 On 05/11/2015	Bond Future	7.73	Call	Sell	169	0.00
R186 On 05/11/2015	Bond Future	7.73	Call	Buy	169	0.00

R186 On 05/11/2015	Bond Future	8.35	Call	Buy	169	0.00
R186 On 05/11/2015	Bond Future	8.35	Call	Sell	169	0.00
R186 On 05/11/2015	Bond Future	8.35	Call	Sell	169	0.00
R186 On 05/11/2015	Bond Future	8.35	Call	Buy	169	0.00
R186 On 05/11/2015	Bond Future	8.85	Put	Sell	169	0.00
R186 On 05/11/2015	Bond Future	8.85	Put	Buy	169	0.00
R186 On 05/11/2015	Bond Future	8.85	Put	Sell	169	0.00
R186 On 05/11/2015	Bond Future	8.85	Put	Buy	169	0.00

R207 Bond Future

R207 On 06/08/2015	Bond Future			Buy	128	0.00
R207 On 06/08/2015	Bond Future			Sell	128	0.00

R208 Bond Futures

R208 On 06/08/2015	Bond Future			Buy	164	0.00
R208 On 06/08/2015	Bond Future			Sell	164	0.00
R208 On 06/08/2015	Bond Future			Buy	404	0.00
R208 On 06/08/2015	Bond Future			Sell	404	0.00
R208 On 06/08/2015	Bond Future			Sell	568	0.00
R208 On 06/08/2015	Bond Future			Buy	568	0.00

R209 Bond Future

R209 On 05/11/2015	Bond Future	9.25	Put	Sell	14	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	14	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	14	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	14	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	29	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	29	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	33	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	33	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	35	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	35	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	39	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	39	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	39	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	39	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	39	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	39	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	44	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	44	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	46	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	46	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	50	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	50	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Buy	60	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	Sell	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	Buy	209	0.00
R209 On 05/11/2015 Bond Future	9.25	Put	Sell	209	0.00
R209 On 05/11/2015 Bond Future	9.25	Put	Buy	215	0.00
R209 On 05/11/2015 Bond Future	9.25	Put	Sell	215	0.00
Grand Total for Daily Detailed Turnover:				3,452	0.00