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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/06/2015

TO DATE : 05/06/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 06/08/2015	Index Future		Sell	2	0.00
ALBI On 06/08/2015	Index Future		Buy	2	0.00
ALBI On 06/08/2015	Index Future		Sell	2	0.00
ALBI On 06/08/2015	Index Future		Buy	2	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	5	0.00
R186 On 06/08/2015	Bond Future		Sell	5	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		Sell	74	0.00
R186 On 06/08/2015	Bond Future		Buy	74	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 06/08/2015	Bond Future		Buy	150	0.00
R186 On 06/08/2015	Bond Future		Sell	150	0.00
R2023 Bond Future					
R023 On 06/08/2015	Bond Future		Buy	72	0.00
R023 On 06/08/2015	Bond Future		Sell	72	0.00
R023 On 06/08/2015	Bond Future		Buy	141	0.00
R023 On 06/08/2015	Bond Future		Sell	141	0.00
R023 On 06/08/2015	Bond Future		Buy	2,083	0.00
R023 On 06/08/2015	Bond Future		Sell	2,083	0.00
R023 On 06/08/2015	Bond Future		Sell	2,296	0.00
R023 On 06/08/2015	Bond Future		Buy	2,296	0.00
R2030 Bond Future					
2030 On 06/08/2015	Bond Future		Sell	3	0.00
2030 On 06/08/2015	Bond Future		Buy	3	0.00
R2048 Bond Future					
R248 On 06/08/2015	Bond Future		Sell	100	0.00
R248 On 06/08/2015	Bond Future		Buy	100	0.00
R248 On 06/08/2015	Bond Future		Sell	300	0.00
R248 On 06/08/2015	Bond Future		Buy	300	0.00
R248 On 06/08/2015	Bond Future		Sell	800	0.00
R248 On 06/08/2015	Bond Future		Buy	800	0.00
R248 On 06/08/2015	Bond Future		Sell	1,200	0.00
R248 On 06/08/2015	Bond Future		Buy	1,200	0.00
R208 Bond Futures					
R208 On 06/08/2015	Bond Future		Sell	5	0.00
R208 On 06/08/2015	Bond Future		Buy	5	0.00
R209 Bond Future					
R209 On 05/11/2015	Bond Future		Buy	10	0.00
R209 On 05/11/2015	Bond Future		Sell	10	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	112	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	112	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	112	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	112	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	112	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	112	0.00
R209 On 05/11/2015	Bond Future	9.25	Put	112	0.00
R213 Bond Future					
R213 On 06/08/2015	Bond Future		Buy	3	0.00
R213 On 06/08/2015	Bond Future		Sell	3	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**7,706****0.00**