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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/06/2015

TO DATE : 12/06/2015

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

ALBI On 06/08/2015	Index Future		Buy	139	0.00
ALBI On 06/08/2015	Index Future		Sell	139	0.00

#### R186 Bond Future

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	50	0.00
R186 On 06/08/2015	Bond Future		Sell	50	0.00
R186 On 06/08/2015	Bond Future		Sell	100	0.00
R186 On 06/08/2015	Bond Future		Buy	100	0.00
R186 On 06/08/2015	Bond Future		Sell	100	0.00
R186 On 06/08/2015	Bond Future		Buy	100	0.00
R186 On 06/08/2015	Bond Future		Sell	150	0.00
R186 On 06/08/2015	Bond Future		Buy	150	0.00

**R203 Bond Future**

R203 On 06/08/2015	Bond Future	Sell	146	0.00
R203 On 06/08/2015	Bond Future	Buy	146	0.00
R203 On 06/08/2015	Bond Future	Buy	146	0.00
R203 On 06/08/2015	Bond Future	Sell	146	0.00

**R2037 Bond Future**

2037 On 06/08/2015	Bond Future	Sell	300	0.00
2037 On 06/08/2015	Bond Future	Buy	300	0.00
2037 On 06/08/2015	Bond Future	Sell	500	0.00
2037 On 06/08/2015	Bond Future	Buy	500	0.00
2037 On 06/08/2015	Bond Future	Sell	1,500	0.00
2037 On 06/08/2015	Bond Future	Buy	1,500	0.00
2037 On 06/08/2015	Bond Future	Sell	2,000	0.00
2037 On 06/08/2015	Bond Future	Buy	2,000	0.00
2037 On 06/08/2015	Bond Future	Buy	4,300	0.00
2037 On 06/08/2015	Bond Future	Sell	4,300	0.00

**R2044 Bond Future**

2044 On 06/08/2015	Bond Future	Sell	95	0.00
2044 On 06/08/2015	Bond Future	Buy	95	0.00
2044 On 06/08/2015	Bond Future	Sell	123	0.00
2044 On 06/08/2015	Bond Future	Buy	123	0.00
2044 On 06/08/2015	Bond Future	Sell	202	0.00
2044 On 06/08/2015	Bond Future	Buy	202	0.00
2044 On 06/08/2015	Bond Future	Sell	243	0.00
2044 On 06/08/2015	Bond Future	Buy	243	0.00
2044 On 06/08/2015	Bond Future	Buy	663	0.00
2044 On 06/08/2015	Bond Future	Sell	663	0.00

**R207 Bond Future**

R207 On 06/08/2015	Bond Future	Sell	399	0.00
R207 On 06/08/2015	Bond Future	Buy	399	0.00
R207 On 06/08/2015	Bond Future	Buy	399	0.00
R207 On 06/08/2015	Bond Future	Sell	399	0.00

**R209 Bond Future**

R209 On 06/08/2015	Bond Future	Buy	229	0.00
R209 On 06/08/2015	Bond Future	Sell	229	0.00
R209 On 06/08/2015	Bond Future	Buy	702	0.00
R209 On 06/08/2015	Bond Future	Sell	702	0.00
R209 On 06/08/2015	Bond Future	Buy	931	0.00
R209 On 06/08/2015	Bond Future	Sell	931	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R214 Bond Future</b>					
R214 On 06/08/2015	Bond Future		Buy	69	0.00
R214 On 06/08/2015	Bond Future		Sell	69	0.00
R214 On 06/08/2015	Bond Future		Buy	116	0.00
R214 On 06/08/2015	Bond Future		Sell	116	0.00
R214 On 06/08/2015	Bond Future		Buy	139	0.00
R214 On 06/08/2015	Bond Future		Sell	139	0.00
R214 On 06/08/2015	Bond Future		Buy	1,130	0.00
R214 On 06/08/2015	Bond Future		Sell	1,130	0.00
R214 On 06/08/2015	Bond Future		Buy	2,147	0.00
R214 On 06/08/2015	Bond Future		Sell	2,147	0.00
R214 On 06/08/2015	Bond Future		Sell	3,601	0.00
R214 On 06/08/2015	Bond Future		Buy	3,601	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>20,669</b>	<b>0.00</b>