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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/09/2015

TO DATE : 03/09/2015

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

R186 On 05/11/2015	Bond Future		Buy	4	0.00
R186 On 05/11/2015	Bond Future		Sell	4	0.00
R186 On 05/11/2015	Bond Future		Buy	27	0.00
R186 On 05/11/2015	Bond Future		Sell	27	0.00
R186 On 05/11/2015	Bond Future		Buy	38	0.00
R186 On 05/11/2015	Bond Future		Sell	38	0.00
R186 On 05/11/2015	Bond Future		Buy	51	0.00
R186 On 05/11/2015	Bond Future		Sell	51	0.00
R186 On 05/11/2015	Bond Future		Buy	51	0.00
R186 On 05/11/2015	Bond Future		Sell	51	0.00
R186 On 05/11/2015	Bond Future		Buy	254	0.00
R186 On 05/11/2015	Bond Future		Sell	254	0.00
R186 On 05/11/2015	Bond Future		Buy	254	0.00
R186 On 05/11/2015	Bond Future		Sell	254	0.00

**R2044 Bond Future**

2044 On 05/11/2015	Bond Future		Buy	8	0.00
2044 On 05/11/2015	Bond Future		Sell	8	0.00
2044 On 05/11/2015	Bond Future		Sell	8	0.00
2044 On 05/11/2015	Bond Future		Buy	8	0.00

**R2048 Bond Future**

R248 On 05/11/2015	Bond Future		Sell	10	0.00
R248 On 05/11/2015	Bond Future		Buy	10	0.00
R248 On 05/11/2015	Bond Future		Sell	50	0.00
R248 On 05/11/2015	Bond Future		Buy	50	0.00
R248 On 05/11/2015	Bond Future		Sell	60	0.00
R248 On 05/11/2015	Bond Future		Buy	60	0.00

**R207 Bond Future**

R207 On 05/11/2015	Bond Future		Buy	375	0.00
R207 On 05/11/2015	Bond Future		Sell	375	0.00
R207 On 05/11/2015	Bond Future		Buy	375	0.00
R207 On 05/11/2015	Bond Future		Sell	375	0.00

**R209 Bond Future**

R209 On 05/11/2015	Bond Future		Sell	4	0.00	
R209 On 05/11/2015	Bond Future		Buy	4	0.00	
R209 On 05/11/2015	Bond Future		Sell	4	0.00	
R209 On 05/11/2015	Bond Future		Buy	4	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		Buy	41	0.00	
R209 On 05/11/2015	Bond Future		Sell	41	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		Buy	77	0.00	
R209 On 05/11/2015	Bond Future		Sell	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	9.16	Put	Buy	640	0.00
R209 On 05/11/2015	Bond Future	9.16	Put	Sell	640	0.00
R209 On 05/11/2015	Bond Future	9.16	Put	Buy	640	0.00
R209 On 05/11/2015	Bond Future	9.16	Put	Sell	640	0.00

**Grand Total for Daily Detailed Turnover:****3,114****0.00**