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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/06/2015

TO DATE : 01/06/2015

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 06/08/2015	GOVI		Sell	3	0.00
GOVI On 06/08/2015	GOVI		Buy	3	0.00
GOVI On 06/08/2015	GOVI		Buy	3	0.00
GOVI On 06/08/2015	GOVI		Sell	3	0.00
GOVI On 06/08/2015	GOVI		Sell	3	0.00
GOVI On 06/08/2015	GOVI		Buy	3	0.00

#### I2038 Bond Future

2038 On 06/08/2015	Bond Future		Sell	50	0.00
2038 On 06/08/2015	Bond Future		Buy	50	0.00

#### R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	3	0.00
R186 On 06/08/2015	Bond Future		Sell	3	0.00

R186 On 06/08/2015	Bond Future	Sell	3	0.00
R186 On 06/08/2015	Bond Future	Buy	3	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	25	0.00
R186 On 06/08/2015	Bond Future	Buy	25	0.00
R186 On 06/08/2015	Bond Future	Sell	25	0.00
R186 On 06/08/2015	Bond Future	Buy	25	0.00
R186 On 06/08/2015	Bond Future	Sell	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	50	0.00
R186 On 06/08/2015	Bond Future	Sell	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	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	Buy	52	0.00
R186 On 06/08/2015	Bond Future	Sell	52	0.00
R186 On 06/08/2015	Bond Future	Sell	75	0.00
R186 On 06/08/2015	Bond Future	Buy	75	0.00
R186 On 06/08/2015	Bond Future	Sell	75	0.00
R186 On 06/08/2015	Bond Future	Buy	75	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	Buy	100	0.00
R186 On 06/08/2015	Bond Future	Sell	100	0.00
R186 On 06/08/2015	Bond Future	Buy	152	0.00
R186 On 06/08/2015	Bond Future	Sell	152	0.00
R186 On 06/08/2015	Bond Future	Buy	235	0.00
R186 On 06/08/2015	Bond Future	Sell	235	0.00
R186 On 06/08/2015	Bond Future	Sell	300	0.00
R186 On 06/08/2015	Bond Future	Buy	300	0.00

**R197 Bond Future**

R197 On 06/08/2015	Bond Future	Sell	2	0.00
R197 On 06/08/2015	Bond Future	Buy	2	0.00

**R202 Bond Future**

R202 On 06/08/2015	Bond Future	Buy	850	0.00
R202 On 06/08/2015	Bond Future	Sell	850	0.00

**R203 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R203 On 06/08/2015	Bond Future		Buy	37	0.00
R203 On 06/08/2015	Bond Future		Sell	37	0.00
R203 On 06/08/2015	Bond Future		Buy	73	0.00
R203 On 06/08/2015	Bond Future		Sell	73	0.00
R203 On 06/08/2015	Bond Future		Buy	75	0.00
R203 On 06/08/2015	Bond Future		Sell	75	0.00
R203 On 06/08/2015	Bond Future		Buy	79	0.00
R203 On 06/08/2015	Bond Future		Sell	79	0.00
R203 On 06/08/2015	Bond Future		Buy	134	0.00
R203 On 06/08/2015	Bond Future		Sell	134	0.00
R203 On 06/08/2015	Bond Future		Buy	461	0.00
R203 On 06/08/2015	Bond Future		Sell	461	0.00
R203 On 06/08/2015	Bond Future		Sell	786	0.00
R203 On 06/08/2015	Bond Future		Buy	786	0.00
<b>R204 Bond Future</b>					
R204 On 06/08/2015	Bond Future		Buy	10	0.00
R204 On 06/08/2015	Bond Future		Sell	10	0.00
R204 On 06/08/2015	Bond Future		Buy	10	0.00
R204 On 06/08/2015	Bond Future		Sell	10	0.00
R204 On 06/08/2015	Bond Future		Buy	10	0.00
R204 On 06/08/2015	Bond Future		Sell	10	0.00
R204 On 06/08/2015	Bond Future		Buy	10	0.00
R204 On 06/08/2015	Bond Future		Sell	10	0.00
R204 On 06/08/2015	Bond Future		Buy	145	0.00
R204 On 06/08/2015	Bond Future		Sell	145	0.00
R204 On 06/08/2015	Bond Future		Buy	154	0.00
R204 On 06/08/2015	Bond Future		Sell	154	0.00
R204 On 06/08/2015	Bond Future		Buy	185	0.00
R204 On 06/08/2015	Bond Future		Sell	185	0.00
<b>R2048 Bond Future</b>					
R248 On 06/08/2015	Bond Future		Sell	145	0.00
R248 On 06/08/2015	Bond Future		Buy	145	0.00
<b>R207 Bond Future</b>					
R207 On 06/08/2015	Bond Future		Buy	500	0.00
R207 On 06/08/2015	Bond Future		Sell	500	0.00
R207 On 06/08/2015	Bond Future		Buy	700	0.00
R207 On 06/08/2015	Bond Future		Sell	700	0.00
R207 On 06/08/2015	Bond Future		Buy	700	0.00

R207 On 06/08/2015	Bond Future	Sell	700	0.00
<b>R208 Bond Futures</b>				
R208 On 06/08/2015	Bond Future	Buy	54	0.00
R208 On 06/08/2015	Bond Future	Sell	54	0.00
<b>R209 Bond Future</b>				
R209 On 06/08/2015	Bond Future	Sell	29	0.00
R209 On 06/08/2015	Bond Future	Buy	29	0.00
<b>R210 Bond Future</b>				
R210 On 06/08/2015	Bond Future	Sell	4	0.00
R210 On 06/08/2015	Bond Future	Buy	4	0.00
<b>R214 Bond Future</b>				
R214 On 06/08/2015	Bond Future	Buy	219	0.00
R214 On 06/08/2015	Bond Future	Sell	219	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>6,880</b>	<b>0.00</b>