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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/07/2015

TO DATE : 14/07/2015

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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 |  | Buy  | 1 | 0.00 |
| GOVI On 06/08/2015 | GOVI |  | Sell | 1 | 0.00 |

#### R186 Bond Future

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| R186 On 06/08/2015 | Bond Future |  | Buy  | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Sell | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Buy  | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Sell | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Buy  | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Sell | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Buy  | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Sell | 10 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Sell | 20 | 0.00 |
| R186 On 06/08/2015 | Bond Future |  | Buy  | 20 | 0.00 |

|                    |             |      |      |      |       |      |
|--------------------|-------------|------|------|------|-------|------|
| R186 On 06/08/2015 | Bond Future |      |      | Sell | 20    | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Buy  | 20    | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Buy  | 20    | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Sell | 20    | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Buy  | 70    | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Sell | 70    | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.35 | Call | Sell | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.35 | Call | Buy  | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 7.86 | Call | Buy  | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 7.86 | Call | Sell | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Call | Sell | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Call | Buy  | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Call | Buy  | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Call | Sell | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Put  | Buy  | 674   | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Put  | Sell | 674   | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Buy  | 950   | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Sell | 950   | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Sell | 1,080 | 0.00 |
| R186 On 06/08/2015 | Bond Future |      |      | Buy  | 1,080 | 0.00 |

**R209 Bond Future**

|                    |             |      |      |      |     |      |
|--------------------|-------------|------|------|------|-----|------|
| R209 On 05/11/2015 | Bond Future |      |      | Buy  | 3   | 0.00 |
| R209 On 05/11/2015 | Bond Future |      |      | Sell | 3   | 0.00 |
| R209 On 06/08/2015 | Bond Future | 8.71 | Call | Sell | 500 | 0.00 |
| R209 On 06/08/2015 | Bond Future | 8.71 | Call | Buy  | 500 | 0.00 |
| R209 On 05/11/2015 | Bond Future | 9.16 | Put  | Buy  | 500 | 0.00 |
| R209 On 05/11/2015 | Bond Future | 9.16 | Put  | Sell | 500 | 0.00 |

**Grand Total for Daily Detailed Turnover:**

**6,574 0.00**