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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/09/2015

TO DATE : 07/09/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
<b>I2025 Bond Future</b>					
2025 On 05/11/2015	Bond Future		Buy	6	0.00
2025 On 05/11/2015	Bond Future		Sell	6	0.00
2025 On 05/11/2015	Bond Future		Sell	6	0.00
2025 On 05/11/2015	Bond Future		Buy	6	0.00
<b>R186 Bond Future</b>					
R186 On 05/11/2015	Bond Future		Sell	262	0.00
R186 On 05/11/2015	Bond Future		Buy	262	0.00

R186 On 05/11/2015	Bond Future	Sell	262	0.00
R186 On 05/11/2015	Bond Future	Buy	262	0.00
<b>R2037 Bond Future</b>				
2037 On 05/11/2015	Bond Future	Buy	3,750	0.00
2037 On 05/11/2015	Bond Future	Sell	3,750	0.00
<b>R2044 Bond Future</b>				
2044 On 05/11/2015	Bond Future	Sell	54	0.00
2044 On 05/11/2015	Bond Future	Buy	54	0.00
2044 On 05/11/2015	Bond Future	Sell	54	0.00
2044 On 05/11/2015	Bond Future	Buy	54	0.00
<b>R207 Bond Future</b>				
R207 On 05/11/2015	Bond Future	Sell	947	0.00
R207 On 05/11/2015	Bond Future	Buy	947	0.00
<b>R210 Bond Future</b>				
R210 On 05/11/2015	Bond Future	Sell	27	0.00
R210 On 05/11/2015	Bond Future	Buy	27	0.00
R210 On 05/11/2015	Bond Future	Sell	110	0.00
R210 On 05/11/2015	Bond Future	Buy	110	0.00
R210 On 05/11/2015	Bond Future	Sell	163	0.00
R210 On 05/11/2015	Bond Future	Buy	163	0.00
R210 On 05/11/2015	Bond Future	Sell	300	0.00
R210 On 05/11/2015	Bond Future	Buy	300	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>5,945</b>	<b>0.00</b>