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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/10/2015

TO DATE : 27/10/2015

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

GOVI On 05/11/2015	GOVI		Buy	1	0.00
GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Buy	1	0.00
GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Sell	50	0.00
GOVI On 05/11/2015	GOVI		Buy	50	0.00
GOVI On 05/11/2015	GOVI		Buy	50	0.00
GOVI On 05/11/2015	GOVI		Sell	50	0.00
GOVI On 04/02/2016	GOVI		Sell	50	0.00
GOVI On 04/02/2016	GOVI		Buy	50	0.00
GOVI On 04/02/2016	GOVI		Sell	50	0.00
GOVI On 04/02/2016	GOVI		Buy	50	0.00

#### I2038 Bond Future

2038 On 05/11/2015	Bond Future	Buy	743	0.00
2038 On 05/11/2015	Bond Future	Sell	743	0.00
2038 On 04/02/2016	Bond Future	Sell	743	0.00
2038 On 04/02/2016	Bond Future	Buy	743	0.00
2038 On 05/11/2015	Bond Future	Buy	893	0.00
2038 On 05/11/2015	Bond Future	Sell	893	0.00
2038 On 04/02/2016	Bond Future	Sell	893	0.00
2038 On 04/02/2016	Bond Future	Buy	893	0.00
2038 On 05/11/2015	Bond Future	Buy	1,636	0.00
2038 On 05/11/2015	Bond Future	Sell	1,636	0.00
2038 On 04/02/2016	Bond Future	Sell	1,636	0.00
2038 On 04/02/2016	Bond Future	Buy	1,636	0.00

**I2050 Bond Future**

2050 On 05/11/2015	Bond Future	Buy	340	0.00
2050 On 05/11/2015	Bond Future	Sell	340	0.00
2050 On 04/02/2016	Bond Future	Sell	340	0.00
2050 On 04/02/2016	Bond Future	Buy	340	0.00
2050 On 05/11/2015	Bond Future	Buy	893	0.00
2050 On 05/11/2015	Bond Future	Sell	893	0.00
2050 On 04/02/2016	Bond Future	Sell	893	0.00
2050 On 04/02/2016	Bond Future	Buy	893	0.00
2050 On 05/11/2015	Bond Future	Buy	1,233	0.00
2050 On 05/11/2015	Bond Future	Sell	1,233	0.00
2050 On 04/02/2016	Bond Future	Sell	1,233	0.00
2050 On 04/02/2016	Bond Future	Buy	1,233	0.00

**R186 Bond Future**

R186 On 04/02/2016	Bond Future	Buy	5	0.00
R186 On 04/02/2016	Bond Future	Sell	5	0.00
R186 On 04/02/2016	Bond Future	Buy	6	0.00
R186 On 04/02/2016	Bond Future	Sell	6	0.00
R186 On 04/02/2016	Bond Future	Buy	11	0.00
R186 On 04/02/2016	Bond Future	Sell	11	0.00
R186 On 04/02/2016	Bond Future	Buy	20	0.00
R186 On 04/02/2016	Bond Future	Sell	20	0.00
R186 On 04/02/2016	Bond Future	Buy	20	0.00
R186 On 04/02/2016	Bond Future	Sell	20	0.00
R186 On 05/11/2015	Bond Future	Buy	20	0.00
R186 On 05/11/2015	Bond Future	Sell	20	0.00
R186 On 04/02/2016	Bond Future	Buy	35	0.00
R186 On 04/02/2016	Bond Future	Sell	35	0.00
R186 On 04/02/2016	Bond Future	Buy	35	0.00
R186 On 04/02/2016	Bond Future	Sell	35	0.00
R186 On 04/02/2016	Bond Future	Buy	38	0.00
R186 On 04/02/2016	Bond Future	Sell	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016	Bond Future		Buy	48	0.00
R186 On 04/02/2016	Bond Future		Sell	48	0.00
R186 On 05/11/2015	Bond Future		Buy	50	0.00
R186 On 05/11/2015	Bond Future		Sell	50	0.00
R186 On 04/02/2016	Bond Future		Buy	121	0.00
R186 On 04/02/2016	Bond Future		Sell	121	0.00
R186 On 04/02/2016	Bond Future		Buy	591	0.00
R186 On 04/02/2016	Bond Future		Sell	591	0.00
R186 On 04/02/2016	Bond Future		Sell	890	0.00
R186 On 04/02/2016	Bond Future		Buy	890	0.00
R186 On 05/11/2015	Bond Future		Sell	1,930	0.00
R186 On 05/11/2015	Bond Future		Buy	1,930	0.00
R186 On 05/11/2015	Bond Future		Sell	2,000	0.00
R186 On 05/11/2015	Bond Future		Buy	2,000	0.00
<b>R202 Bond Future</b>					
R202 On 05/11/2015	Bond Future		Buy	21	0.00
R202 On 05/11/2015	Bond Future		Sell	21	0.00
R202 On 05/11/2015	Bond Future		Buy	21	0.00
R202 On 05/11/2015	Bond Future		Sell	21	0.00
R202 On 04/02/2016	Bond Future		Buy	21	0.00
R202 On 04/02/2016	Bond Future		Sell	21	0.00
R202 On 04/02/2016	Bond Future		Sell	21	0.00
R202 On 04/02/2016	Bond Future		Buy	21	0.00
<b>R2023 Bond Future</b>					
R023 On 05/11/2015	Bond Future		Buy	130	0.00
R023 On 05/11/2015	Bond Future		Sell	130	0.00
R023 On 04/02/2016	Bond Future		Sell	130	0.00
R023 On 04/02/2016	Bond Future		Buy	130	0.00
R023 On 05/11/2015	Bond Future		Buy	200	0.00
R023 On 05/11/2015	Bond Future		Sell	200	0.00
R023 On 04/02/2016	Bond Future		Sell	200	0.00
R023 On 04/02/2016	Bond Future		Buy	200	0.00
R023 On 05/11/2015	Bond Future		Buy	260	0.00
R023 On 05/11/2015	Bond Future		Sell	260	0.00
R023 On 04/02/2016	Bond Future		Sell	260	0.00
R023 On 04/02/2016	Bond Future		Buy	260	0.00
R023 On 05/11/2015	Bond Future		Sell	590	0.00
R023 On 05/11/2015	Bond Future		Buy	590	0.00
R023 On 04/02/2016	Bond Future		Sell	590	0.00

R023 On 04/02/2016	Bond Future	Buy	590	0.00
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**R2044 Bond Future**

2044 On 05/11/2015	Bond Future	Buy	152	0.00
2044 On 05/11/2015	Bond Future	Sell	152	0.00
2044 On 05/11/2015	Bond Future	Buy	152	0.00
2044 On 05/11/2015	Bond Future	Sell	152	0.00
2044 On 04/02/2016	Bond Future	Sell	152	0.00
2044 On 04/02/2016	Bond Future	Buy	152	0.00
2044 On 04/02/2016	Bond Future	Sell	152	0.00
2044 On 04/02/2016	Bond Future	Buy	152	0.00

**R2048 Bond Future**

R248 On 05/11/2015	Bond Future	Buy	32	0.00
R248 On 05/11/2015	Bond Future	Sell	32	0.00
R248 On 04/02/2016	Bond Future	Sell	32	0.00
R248 On 04/02/2016	Bond Future	Buy	32	0.00
R248 On 05/11/2015	Bond Future	Buy	126	0.00
R248 On 05/11/2015	Bond Future	Sell	126	0.00
R248 On 04/02/2016	Bond Future	Sell	126	0.00
R248 On 04/02/2016	Bond Future	Buy	126	0.00
R248 On 05/11/2015	Bond Future	Sell	158	0.00
R248 On 05/11/2015	Bond Future	Buy	158	0.00
R248 On 04/02/2016	Bond Future	Buy	158	0.00
R248 On 04/02/2016	Bond Future	Sell	158	0.00

**R207 Bond Future**

R207 On 04/02/2016	Bond Future	Sell	34	0.00
R207 On 04/02/2016	Bond Future	Buy	34	0.00
R207 On 04/02/2016	Bond Future	Sell	35	0.00
R207 On 04/02/2016	Bond Future	Buy	35	0.00
R207 On 04/02/2016	Bond Future	Sell	65	0.00
R207 On 04/02/2016	Bond Future	Buy	65	0.00
R207 On 04/02/2016	Bond Future	Sell	67	0.00
R207 On 04/02/2016	Bond Future	Buy	67	0.00
R207 On 04/02/2016	Bond Future	Sell	76	0.00
R207 On 04/02/2016	Bond Future	Buy	76	0.00
R207 On 04/02/2016	Bond Future	Sell	108	0.00
R207 On 04/02/2016	Bond Future	Buy	108	0.00
R207 On 04/02/2016	Bond Future	Sell	112	0.00
R207 On 04/02/2016	Bond Future	Buy	112	0.00
R207 On 04/02/2016	Bond Future	Buy	144	0.00
R207 On 04/02/2016	Bond Future	Sell	144	0.00
R207 On 04/02/2016	Bond Future	Sell	202	0.00
R207 On 04/02/2016	Bond Future	Buy	202	0.00
R207 On 04/02/2016	Bond Future	Sell	204	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R207 On 04/02/2016	Bond Future		Buy	204	0.00
R207 On 04/02/2016	Bond Future		Sell	214	0.00
R207 On 04/02/2016	Bond Future		Buy	214	0.00
R207 On 04/02/2016	Bond Future		Sell	224	0.00
R207 On 04/02/2016	Bond Future		Buy	224	0.00
R207 On 04/02/2016	Bond Future		Sell	279	0.00
R207 On 04/02/2016	Bond Future		Buy	279	0.00
R207 On 04/02/2016	Bond Future		Sell	355	0.00
R207 On 04/02/2016	Bond Future		Buy	355	0.00
R207 On 04/02/2016	Bond Future		Sell	384	0.00
R207 On 04/02/2016	Bond Future		Buy	384	0.00
R207 On 04/02/2016	Bond Future		Sell	426	0.00
R207 On 04/02/2016	Bond Future		Buy	426	0.00
R207 On 04/02/2016	Bond Future		Sell	487	0.00
R207 On 04/02/2016	Bond Future		Buy	487	0.00
R207 On 04/02/2016	Bond Future		Sell	531	0.00
R207 On 04/02/2016	Bond Future		Buy	531	0.00
R207 On 04/02/2016	Bond Future		Sell	674	0.00
R207 On 04/02/2016	Bond Future		Buy	674	0.00
R207 On 04/02/2016	Bond Future		Sell	927	0.00
R207 On 04/02/2016	Bond Future		Buy	927	0.00
R207 On 04/02/2016	Bond Future		Sell	1,912	0.00
R207 On 04/02/2016	Bond Future		Buy	1,912	0.00
R207 On 04/02/2016	Bond Future		Sell	3,636	0.00
R207 On 04/02/2016	Bond Future		Buy	3,636	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>32,278</b>	<b>0.00</b>