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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/11/2015

TO DATE : 04/11/2015

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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	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00
GOVI On 04/02/2016	GOVI		Sell	7	0.00
GOVI On 04/02/2016	GOVI		Buy	7	0.00
GOVI On 04/02/2016	GOVI		Sell	7	0.00
GOVI On 04/02/2016	GOVI		Buy	7	0.00
GOVI On 04/02/2016	GOVI		Buy	14	0.00
GOVI On 04/02/2016	GOVI		Sell	14	0.00
GOVI On 04/02/2016	GOVI		Sell	14	0.00
GOVI On 04/02/2016	GOVI		Buy	14	0.00

GOVI On 04/02/2016	GOVI	Buy	14	0.00
GOVI On 04/02/2016	GOVI	Sell	14	0.00
GOVI On 04/02/2016	GOVI	Sell	25	0.00
GOVI On 04/02/2016	GOVI	Buy	25	0.00

**I2025 Bond Future**

2025 On 04/02/2016	Bond Future	Buy	41	0.00
2025 On 04/02/2016	Bond Future	Sell	41	0.00

**I2038 Bond Future**

2038 On 04/02/2016	Bond Future	Sell	10	0.00
2038 On 04/02/2016	Bond Future	Buy	10	0.00

**R186 Bond Future**

R186 On 05/11/2015	Bond Future	Buy	3	0.00
R186 On 05/11/2015	Bond Future	Sell	3	0.00
R186 On 04/02/2016	Bond Future	Sell	3	0.00
R186 On 04/02/2016	Bond Future	Buy	3	0.00
R186 On 05/11/2015	Bond Future	Buy	7	0.00
R186 On 05/11/2015	Bond Future	Sell	7	0.00
R186 On 04/02/2016	Bond Future	Sell	7	0.00
R186 On 04/02/2016	Bond Future	Buy	7	0.00
R186 On 04/02/2016	Bond Future	Buy	7	0.00
R186 On 04/02/2016	Bond Future	Sell	7	0.00
R186 On 04/02/2016	Bond Future	Buy	10	0.00
R186 On 04/02/2016	Bond Future	Sell	10	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 05/11/2015	Bond Future	Buy	28	0.00
R186 On 05/11/2015	Bond Future	Sell	28	0.00
R186 On 04/02/2016	Bond Future	Buy	28	0.00
R186 On 04/02/2016	Bond Future	Sell	28	0.00
R186 On 05/11/2015	Bond Future	Buy	31	0.00
R186 On 05/11/2015	Bond Future	Sell	31	0.00
R186 On 04/02/2016	Bond Future	Sell	31	0.00
R186 On 04/02/2016	Bond Future	Buy	31	0.00
R186 On 05/11/2015	Bond Future	Buy	36	0.00
R186 On 05/11/2015	Bond Future	Sell	36	0.00
R186 On 04/02/2016	Bond Future	Sell	36	0.00
R186 On 04/02/2016	Bond Future	Buy	36	0.00
R186 On 05/11/2015	Bond Future	Buy	39	0.00
R186 On 05/11/2015	Bond Future	Sell	39	0.00
R186 On 05/11/2015	Bond Future	Buy	39	0.00
R186 On 05/11/2015	Bond Future	Sell	39	0.00
R186 On 04/02/2016	Bond Future	Sell	39	0.00
R186 On 04/02/2016	Bond Future	Buy	39	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016	Bond Future		Sell	39	0.00
R186 On 04/02/2016	Bond Future		Buy	39	0.00
R186 On 05/11/2015	Bond Future		Buy	68	0.00
R186 On 05/11/2015	Bond Future		Sell	68	0.00
R186 On 04/02/2016	Bond Future		Sell	68	0.00
R186 On 04/02/2016	Bond Future		Buy	68	0.00
R186 On 05/11/2015	Bond Future		Buy	71	0.00
R186 On 05/11/2015	Bond Future		Sell	71	0.00
R186 On 04/02/2016	Bond Future		Sell	71	0.00
R186 On 04/02/2016	Bond Future		Buy	71	0.00
R186 On 05/11/2015	Bond Future		Buy	80	0.00
R186 On 05/11/2015	Bond Future		Sell	80	0.00
R186 On 04/02/2016	Bond Future		Buy	80	0.00
R186 On 04/02/2016	Bond Future		Sell	80	0.00
R186 On 05/11/2015	Bond Future		Buy	83	0.00
R186 On 05/11/2015	Bond Future		Sell	83	0.00
R186 On 04/02/2016	Bond Future		Sell	83	0.00
R186 On 04/02/2016	Bond Future		Buy	83	0.00
R186 On 05/11/2015	Bond Future		Buy	87	0.00
R186 On 05/11/2015	Bond Future		Sell	87	0.00
R186 On 04/02/2016	Bond Future		Sell	87	0.00
R186 On 04/02/2016	Bond Future		Buy	87	0.00
R186 On 05/11/2015	Bond Future		Buy	100	0.00
R186 On 05/11/2015	Bond Future		Sell	100	0.00
R186 On 04/02/2016	Bond Future		Sell	100	0.00
R186 On 04/02/2016	Bond Future		Buy	100	0.00
R186 On 05/11/2015	Bond Future		Buy	108	0.00
R186 On 05/11/2015	Bond Future		Sell	108	0.00
R186 On 04/02/2016	Bond Future		Sell	108	0.00
R186 On 04/02/2016	Bond Future		Buy	108	0.00
R186 On 05/11/2015	Bond Future		Buy	125	0.00
R186 On 05/11/2015	Bond Future		Sell	125	0.00
R186 On 04/02/2016	Bond Future		Sell	125	0.00
R186 On 04/02/2016	Bond Future		Buy	125	0.00
R186 On 05/11/2015	Bond Future		Buy	183	0.00
R186 On 05/11/2015	Bond Future		Sell	183	0.00
R186 On 04/02/2016	Bond Future		Sell	183	0.00
R186 On 04/02/2016	Bond Future		Buy	183	0.00
R186 On 05/11/2015	Bond Future		Buy	184	0.00
R186 On 05/11/2015	Bond Future		Sell	184	0.00
R186 On 04/02/2016	Bond Future		Sell	184	0.00
R186 On 04/02/2016	Bond Future		Buy	184	0.00

R186 On 05/11/2015	Bond Future	Buy	196	0.00
R186 On 05/11/2015	Bond Future	Sell	196	0.00
R186 On 04/02/2016	Bond Future	Sell	196	0.00
R186 On 04/02/2016	Bond Future	Buy	196	0.00
R186 On 04/02/2016	Bond Future	Buy	219	0.00
R186 On 04/02/2016	Bond Future	Sell	219	0.00
R186 On 05/11/2015	Bond Future	Buy	242	0.00
R186 On 05/11/2015	Bond Future	Sell	242	0.00
R186 On 04/02/2016	Bond Future	Sell	242	0.00
R186 On 04/02/2016	Bond Future	Buy	242	0.00
R186 On 04/02/2016	Bond Future	Sell	249	0.00
R186 On 04/02/2016	Bond Future	Buy	249	0.00
R186 On 05/11/2015	Bond Future	Buy	298	0.00
R186 On 05/11/2015	Bond Future	Sell	298	0.00
R186 On 04/02/2016	Bond Future	Sell	298	0.00
R186 On 04/02/2016	Bond Future	Buy	298	0.00
R186 On 05/11/2015	Bond Future	Buy	322	0.00
R186 On 05/11/2015	Bond Future	Sell	322	0.00
R186 On 04/02/2016	Bond Future	Sell	322	0.00
R186 On 04/02/2016	Bond Future	Buy	322	0.00
R186 On 04/02/2016	Bond Future	Sell	427	0.00
R186 On 04/02/2016	Bond Future	Buy	427	0.00
R186 On 04/02/2016	Bond Future	Buy	427	0.00
R186 On 04/02/2016	Bond Future	Buy	427	0.00
R186 On 04/02/2016	Bond Future	Sell	427	0.00
R186 On 05/11/2015	Bond Future	Buy	457	0.00
R186 On 05/11/2015	Bond Future	Sell	457	0.00
R186 On 04/02/2016	Bond Future	Sell	457	0.00
R186 On 04/02/2016	Bond Future	Buy	457	0.00
R186 On 05/11/2015	Bond Future	Buy	526	0.00
R186 On 05/11/2015	Bond Future	Sell	526	0.00
R186 On 04/02/2016	Bond Future	Sell	526	0.00
R186 On 04/02/2016	Bond Future	Buy	526	0.00
R186 On 05/11/2015	Bond Future	Buy	532	0.00
R186 On 05/11/2015	Bond Future	Sell	532	0.00
R186 On 04/02/2016	Bond Future	Sell	532	0.00
R186 On 04/02/2016	Bond Future	Buy	532	0.00
R186 On 05/11/2015	Bond Future	Buy	1,006	0.00
R186 On 05/11/2015	Bond Future	Sell	1,006	0.00
R186 On 04/02/2016	Bond Future	Sell	1,006	0.00
R186 On 04/02/2016	Bond Future	Buy	1,006	0.00
R186 On 05/11/2015	Bond Future	Sell	1,401	0.00
R186 On 05/11/2015	Bond Future	Buy	1,401	0.00
R186 On 04/02/2016	Bond Future	Sell	1,401	0.00
R186 On 04/02/2016	Bond Future	Buy	1,401	0.00
R186 On 05/11/2015	Bond Future	Buy	2,000	0.00
R186 On 05/11/2015	Bond Future	Sell	2,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016			Sell	2,000	0.00
R186 On 04/02/2016			Buy	2,000	0.00
R186 On 04/02/2016			Sell	2,000	0.00
R186 On 04/02/2016			Buy	2,000	0.00
R186 On 05/11/2015			Sell	4,771	0.00
R186 On 05/11/2015			Buy	4,771	0.00
R186 On 04/02/2016			Buy	4,771	0.00
R186 On 04/02/2016			Sell	4,771	0.00
R186 On 04/02/2016	8.75	Put	Buy	5,000	0.00
R186 On 04/02/2016	8.75	Put	Sell	5,000	0.00
R186 On 04/02/2016	8.70	Put	Buy	5,000	0.00
R186 On 04/02/2016	8.70	Put	Sell	5,000	0.00
R186 On 04/02/2016	8.80	Put	Buy	5,000	0.00
R186 On 04/02/2016	8.80	Put	Sell	5,000	0.00
R186 On 04/02/2016			Buy	5,300	0.00
R186 On 04/02/2016			Sell	5,300	0.00

**R2023 Bond Future**

R023 On 04/02/2016			Buy	9	0.00
R023 On 04/02/2016			Sell	9	0.00
R023 On 04/02/2016			Buy	19	0.00
R023 On 04/02/2016			Sell	19	0.00
R023 On 05/11/2015			Sell	40	0.00
R023 On 05/11/2015			Buy	40	0.00
R023 On 04/02/2016			Buy	40	0.00
R023 On 04/02/2016			Sell	40	0.00
R023 On 04/02/2016			Buy	261	0.00
R023 On 04/02/2016			Sell	261	0.00
R023 On 04/02/2016			Sell	289	0.00
R023 On 04/02/2016			Buy	289	0.00

**R203 Bond Future**

R203 On 05/11/2015			Sell	30	0.00
R203 On 05/11/2015			Buy	30	0.00
R203 On 04/02/2016			Buy	30	0.00
R203 On 04/02/2016			Sell	30	0.00

**R204 Bond Future**

R204 On 05/11/2015			Sell	40	0.00
R204 On 05/11/2015			Buy	40	0.00
R204 On 04/02/2016			Buy	40	0.00

R204 On 04/02/2016	Bond Future	Sell	40	0.00
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**R207 Bond Future**

R207 On 05/11/2015	Bond Future	Sell	50	0.00
R207 On 05/11/2015	Bond Future	Buy	50	0.00
R207 On 04/02/2016	Bond Future	Buy	50	0.00
R207 On 04/02/2016	Bond Future	Sell	50	0.00

**R209 Bond Future**

R209 On 04/02/2016	Bond Future	Sell	43	0.00
R209 On 04/02/2016	Bond Future	Buy	43	0.00

**R213 Bond Future**

R213 On 04/02/2016	Bond Future	Sell	100	0.00
R213 On 04/02/2016	Bond Future	Buy	100	0.00
R213 On 04/02/2016	Bond Future	Buy	100	0.00
R213 On 04/02/2016	Bond Future	Sell	100	0.00

**R214 Bond Future**

R214 On 04/02/2016	Bond Future	Buy	5	0.00
R214 On 04/02/2016	Bond Future	Sell	5	0.00
R214 On 04/02/2016	Bond Future	Buy	8	0.00
R214 On 04/02/2016	Bond Future	Sell	8	0.00
R214 On 04/02/2016	Bond Future	Buy	11	0.00
R214 On 04/02/2016	Bond Future	Sell	11	0.00
R214 On 04/02/2016	Bond Future	Buy	13	0.00
R214 On 04/02/2016	Bond Future	Sell	13	0.00
R214 On 04/02/2016	Bond Future	Buy	15	0.00
R214 On 04/02/2016	Bond Future	Sell	15	0.00
R214 On 04/02/2016	Bond Future	Buy	91	0.00
R214 On 04/02/2016	Bond Future	Sell	91	0.00
R214 On 04/02/2016	Bond Future	Buy	143	0.00
R214 On 04/02/2016	Bond Future	Sell	143	0.00

<b>Grand Total for Daily Detailed Turnover:</b>			<b>51,262</b>	<b>0.00</b>
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