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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/06/2015

TO DATE : 10/06/2015

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

#### R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	45	0.00
R186 On 06/08/2015	Bond Future		Sell	45	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	200	0.00
R186 On 06/08/2015	Bond Future		Buy	200	0.00

R186 On 06/08/2015	Bond Future	Sell	250	0.00
R186 On 06/08/2015	Bond Future	Buy	250	0.00
R186 On 06/08/2015	Bond Future	Buy	250	0.00
R186 On 06/08/2015	Bond Future	Sell	250	0.00

**R2037 Bond Future**

2037 On 06/08/2015	Bond Future	Buy	361	0.00
2037 On 06/08/2015	Bond Future	Sell	361	0.00

**R204 Bond Future**

R204 On 06/08/2015	Bond Future	Buy	40	0.00
R204 On 06/08/2015	Bond Future	Sell	40	0.00

**R209 Bond Future**

R209 On 06/08/2015	Bond Future	Sell	780	0.00
R209 On 06/08/2015	Bond Future	Buy	780	0.00
R209 On 06/08/2015	Bond Future	Sell	780	0.00
R209 On 06/08/2015	Bond Future	Buy	780	0.00

**R214 Bond Future**

R214 On 06/08/2015	Bond Future	Buy	50	0.00
R214 On 06/08/2015	Bond Future	Sell	50	0.00
R214 On 06/08/2015	Bond Future	Buy	200	0.00
R214 On 06/08/2015	Bond Future	Sell	200	0.00
R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Buy	250	0.00
R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Buy	250	0.00

**Grand Total for Daily Detailed Turnover:**

**3,515 0.00**