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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/09/2015

TO DATE : 14/09/2015

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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	1	0.00
GOVI On 05/11/2015	GOVI		Buy	1	0.00

#### R186 Bond Future

R186 On 05/11/2015	Bond Future		Buy	29	0.00
R186 On 05/11/2015	Bond Future		Sell	29	0.00
R186 On 05/11/2015	Bond Future		Buy	49	0.00
R186 On 05/11/2015	Bond Future		Sell	49	0.00
R186 On 05/11/2015	Bond Future		Buy	73	0.00
R186 On 05/11/2015	Bond Future		Sell	73	0.00

R186 On 05/11/2015	Bond Future	Sell	73	0.00
R186 On 05/11/2015	Bond Future	Buy	73	0.00
R186 On 05/11/2015	Bond Future	Sell	78	0.00
R186 On 05/11/2015	Bond Future	Buy	78	0.00
R186 On 05/11/2015	Bond Future	Sell	298	0.00
R186 On 05/11/2015	Bond Future	Sell	298	0.00
R186 On 05/11/2015	Bond Future	Buy	298	0.00
R186 On 05/11/2015	Bond Future	Buy	298	0.00

**R2023 Bond Future**

R023 On 05/11/2015	Bond Future	Buy	508	0.00
R023 On 05/11/2015	Bond Future	Sell	508	0.00
R023 On 05/11/2015	Bond Future	Sell	508	0.00
R023 On 05/11/2015	Bond Future	Buy	508	0.00

**R203 Bond Future**

R203 On 05/11/2015	Bond Future	Buy	23	0.00
R203 On 05/11/2015	Bond Future	Sell	23	0.00
R203 On 05/11/2015	Bond Future	Sell	23	0.00
R203 On 05/11/2015	Bond Future	Buy	23	0.00
R203 On 05/11/2015	Bond Future	Sell	102	0.00
R203 On 05/11/2015	Bond Future	Sell	102	0.00
R203 On 05/11/2015	Bond Future	Buy	102	0.00
R203 On 05/11/2015	Bond Future	Buy	102	0.00

**R204 Bond Future**

R204 On 05/11/2015	Bond Future	Sell	70	0.00
R204 On 05/11/2015	Bond Future	Buy	70	0.00

**R207 Bond Future**

R207 On 05/11/2015	Bond Future	Sell	90	0.00
R207 On 05/11/2015	Bond Future	Sell	90	0.00
R207 On 05/11/2015	Bond Future	Buy	90	0.00
R207 On 05/11/2015	Bond Future	Buy	90	0.00

**Grand Total for Daily Detailed Turnover:**

**2,417 0.00**