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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/10/2015

TO DATE : 05/10/2015

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### ES33 Bond Future

ES33 On 05/11/2015	Bond Future		Sell	120	0.00
ES33 On 05/11/2015	Bond Future		Buy	120	0.00

#### Govi Total Return Index

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		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
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		Buy	3	0.00
GOVI On 05/11/2015	GOVI		Sell	3	0.00

GOVI On 05/11/2015	GOVI	Buy	3	0.00
GOVI On 05/11/2015	GOVI	Sell	3	0.00
GOVI On 05/11/2015	GOVI	Sell	6	0.00
GOVI On 05/11/2015	GOVI	Buy	6	0.00

**I2038 Bond Future**

2038 On 05/11/2015	Bond Future	Buy	70	0.00
2038 On 05/11/2015	Bond Future	Sell	70	0.00
2038 On 05/11/2015	Bond Future	Buy	70	0.00
2038 On 05/11/2015	Bond Future	Sell	70	0.00

**R186 Bond Future**

R186 On 05/11/2015	Bond Future	Buy	30	0.00
R186 On 05/11/2015	Bond Future	Sell	30	0.00
R186 On 05/11/2015	Bond Future	Buy	90	0.00
R186 On 05/11/2015	Bond Future	Sell	90	0.00
R186 On 05/11/2015	Bond Future	Sell	150	0.00
R186 On 05/11/2015	Bond Future	Buy	150	0.00
R186 On 05/11/2015	Bond Future	Sell	150	0.00
R186 On 05/11/2015	Bond Future	Buy	150	0.00

**R207 Bond Future**

R207 On 05/11/2015	Bond Future	Sell	335	0.00
R207 On 05/11/2015	Bond Future	Buy	335	0.00
R207 On 05/11/2015	Bond Future	Buy	335	0.00
R207 On 05/11/2015	Bond Future	Sell	335	0.00

**R214 Bond Future**

R214 On 05/11/2015	Bond Future	Sell	70	0.00
R214 On 05/11/2015	Bond Future	Buy	70	0.00
R214 On 05/11/2015	Bond Future	Sell	136	0.00
R214 On 05/11/2015	Bond Future	Buy	136	0.00
R214 On 05/11/2015	Bond Future	Sell	1,794	0.00
R214 On 05/11/2015	Bond Future	Buy	1,794	0.00
R214 On 05/11/2015	Bond Future	Buy	2,000	0.00
R214 On 05/11/2015	Bond Future	Sell	2,000	0.00

**Grand Total for Daily Detailed Turnover:**

**5,370 0.00**