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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/11/2015

TO DATE : 06/11/2015

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

GOVI On 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	3	0.00
GOVI On 04/02/2016	GOVI		Buy	3	0.00
GOVI On 04/02/2016	GOVI		Sell	5	0.00
GOVI On 04/02/2016	GOVI		Buy	5	0.00
GOVI On 04/02/2016	GOVI		Sell	5	0.00
GOVI On 04/02/2016	GOVI		Buy	5	0.00

#### I2046 Bond Future

2046 On 04/02/2016	Bond Future		Sell	1,500	0.00
2046 On 04/02/2016	Bond Future		Buy	1,500	0.00

#### I2050 Bond Future

2050 On 04/02/2016	Bond Future	Sell	300	0.00
2050 On 04/02/2016	Bond Future	Buy	300	0.00

**R186 Bond Future**

R186 On 04/02/2016	Bond Future	Sell	5	0.00
R186 On 04/02/2016	Bond Future	Buy	5	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 04/02/2016	Bond Future	Sell	19	0.00
R186 On 04/02/2016	Bond Future	Buy	19	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	24	0.00
R186 On 04/02/2016	Bond Future	Sell	24	0.00
R186 On 04/02/2016	Bond Future	Buy	55	0.00
R186 On 04/02/2016	Bond Future	Sell	55	0.00
R186 On 04/02/2016	Bond Future	Buy	112	0.00
R186 On 04/02/2016	Bond Future	Sell	112	0.00
R186 On 04/02/2016	Bond Future	Sell	120	0.00
R186 On 04/02/2016	Bond Future	Buy	120	0.00
R186 On 04/02/2016	Bond Future	Sell	165	0.00
R186 On 04/02/2016	Bond Future	Buy	165	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 04/02/2016	Bond Future	Sell	278	0.00
R186 On 04/02/2016	Bond Future	Buy	278	0.00
R186 On 04/02/2016	Bond Future	Buy	296	0.00
R186 On 04/02/2016	Bond Future	Sell	296	0.00
R186 On 04/02/2016	Bond Future	Sell	1,280	0.00
R186 On 04/02/2016	Bond Future	Buy	1,280	0.00
R186 On 04/02/2016	Bond Future	Sell	1,314	0.00
R186 On 04/02/2016	Bond Future	Buy	1,314	0.00
R186 On 04/02/2016	Bond Future	Sell	2,529	0.00
R186 On 04/02/2016	Bond Future	Buy	2,529	0.00
R186 On 04/02/2016	Bond Future	Sell	4,724	0.00
R186 On 04/02/2016	Bond Future	Buy	4,724	0.00
R186 On 04/02/2016	Bond Future	Sell	4,824	0.00
R186 On 04/02/2016	Bond Future	Buy	4,824	0.00
R186 On 04/02/2016	Bond Future	Buy	15,738	0.00
R186 On 04/02/2016	Bond Future	Sell	15,738	0.00
R186 On 04/02/2016	Bond Future	Buy	15,738	0.00
R186 On 04/02/2016	Bond Future	Sell	15,738	0.00

**R210 Bond Future**

R210 On 04/02/2016	Bond Future	Sell	49	0.00
R210 On 04/02/2016	Bond Future	Buy	49	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R210 On 04/02/2016	Bond Future		Sell	101	0.00
R210 On 04/02/2016	Bond Future		Buy	101	0.00
R210 On 04/02/2016	Bond Future		Sell	250	0.00
R210 On 04/02/2016	Bond Future		Buy	250	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>49,653</b>	<b>0.00</b>