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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/12/2015

TO DATE : 14/12/2015

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 04/02/2016	Index Future		Sell	1	0.00
ALBI On 04/02/2016	Index Future		Buy	1	0.00
ALBI On 04/02/2016	Index Future		Sell	4	0.00
ALBI On 04/02/2016	Index Future		Buy	4	0.00
ALBI On 04/02/2016	Index Future		Buy	5	0.00
ALBI On 04/02/2016	Index Future		Sell	5	0.00
ALBI On 04/02/2016	Index Future		Sell	124	0.00
ALBI On 04/02/2016	Index Future		Buy	124	0.00
ALBI On 04/02/2016	Index Future		Buy	124	0.00
ALBI On 04/02/2016	Index Future		Sell	124	0.00

#### Govi Total Return Index

GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00

GOVI On 04/02/2016	GOVI	Sell	1	0.00
GOVI On 04/02/2016	GOVI	Buy	1	0.00
GOVI On 04/02/2016	GOVI	Sell	1	0.00
GOVI On 04/02/2016	GOVI	Buy	1	0.00
GOVI On 04/02/2016	GOVI	Buy	16	0.00
GOVI On 04/02/2016	GOVI	Sell	16	0.00
GOVI On 04/02/2016	GOVI	Sell	16	0.00
GOVI On 04/02/2016	GOVI	Buy	16	0.00
GOVI On 04/02/2016	GOVI	Sell	16	0.00
GOVI On 04/02/2016	GOVI	Buy	16	0.00

**R186 Bond Future**

R186 On 04/02/2016	Bond Future	Sell	2	0.00
R186 On 04/02/2016	Bond Future	Buy	2	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 04/02/2016	Bond Future	Sell	4	0.00
R186 On 04/02/2016	Bond Future	Buy	4	0.00
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	Sell	5	0.00
R186 On 04/02/2016	Bond Future	Buy	5	0.00
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	Sell	5	0.00
R186 On 04/02/2016	Bond Future	Buy	5	0.00
R186 On 04/02/2016	Bond Future	Sell	6	0.00
R186 On 04/02/2016	Bond Future	Buy	6	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	Sell	8	0.00
R186 On 04/02/2016	Bond Future	Buy	8	0.00
R186 On 04/02/2016	Bond Future	Sell	8	0.00
R186 On 04/02/2016	Bond Future	Buy	8	0.00
R186 On 04/02/2016	Bond Future	Sell	8	0.00
R186 On 04/02/2016	Bond Future	Buy	8	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	14	0.00
R186 On 04/02/2016	Bond Future	Buy	14	0.00
R186 On 04/02/2016	Bond Future	Buy	16	0.00
R186 On 04/02/2016	Bond Future	Sell	16	0.00
R186 On 04/02/2016	Bond Future	Sell	20	0.00
R186 On 04/02/2016	Bond Future	Buy	20	0.00
R186 On 04/02/2016	Bond Future	Sell	22	0.00
R186 On 04/02/2016	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016	Bond Future		Sell	27	0.00
R186 On 04/02/2016	Bond Future		Buy	27	0.00
R186 On 04/02/2016	Bond Future		Sell	29	0.00
R186 On 04/02/2016	Bond Future		Buy	29	0.00
R186 On 04/02/2016	Bond Future		Sell	29	0.00
R186 On 04/02/2016	Bond Future		Buy	29	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 04/02/2016	Bond Future		Sell	42	0.00
R186 On 04/02/2016	Bond Future		Buy	42	0.00
R186 On 04/02/2016	Bond Future		Sell	52	0.00
R186 On 04/02/2016	Bond Future		Buy	52	0.00
R186 On 04/02/2016	Bond Future		Sell	70	0.00
R186 On 04/02/2016	Bond Future		Buy	70	0.00
R186 On 04/02/2016	Bond Future		Sell	82	0.00
R186 On 04/02/2016	Bond Future		Buy	82	0.00
R186 On 04/02/2016	Bond Future		Sell	88	0.00
R186 On 04/02/2016	Bond Future		Buy	88	0.00
R186 On 04/02/2016	Bond Future		Sell	88	0.00
R186 On 04/02/2016	Bond Future		Buy	88	0.00
R186 On 04/02/2016	Bond Future		Sell	94	0.00
R186 On 04/02/2016	Bond Future		Buy	94	0.00
R186 On 04/02/2016	Bond Future		Sell	106	0.00
R186 On 04/02/2016	Bond Future		Buy	106	0.00
R186 On 04/02/2016	Bond Future		Buy	120	0.00
R186 On 04/02/2016	Bond Future		Sell	120	0.00
R186 On 04/02/2016	Bond Future		Buy	130	0.00
R186 On 04/02/2016	Bond Future		Sell	130	0.00
R186 On 04/02/2016	Bond Future		Sell	130	0.00
R186 On 04/02/2016	Bond Future		Buy	130	0.00
R186 On 04/02/2016	Bond Future		Sell	251	0.00
R186 On 04/02/2016	Bond Future		Buy	251	0.00
R186 On 04/02/2016	Bond Future		Sell	310	0.00
R186 On 04/02/2016	Bond Future		Buy	310	0.00
R186 On 04/02/2016	Bond Future		Sell	620	0.00
R186 On 04/02/2016	Bond Future		Buy	620	0.00
R186 On 04/02/2016	Bond Future		Buy	700	0.00
R186 On 04/02/2016	Bond Future		Sell	700	0.00
R186 On 04/02/2016	Bond Future		Buy	700	0.00
R186 On 04/02/2016	Bond Future		Sell	700	0.00
R186 On 04/02/2016	Bond Future		Sell	700	0.00
R186 On 04/02/2016	Bond Future		Buy	700	0.00

R186 On 04/02/2016	Bond Future	Sell	970	0.00
R186 On 04/02/2016	Bond Future	Buy	970	0.00
R186 On 04/02/2016	Bond Future	Sell	2,120	0.00
R186 On 04/02/2016	Bond Future	Buy	2,120	0.00

**R2023 Bond Future**

R023 On 04/02/2016	Bond Future	Sell	20	0.00
R023 On 04/02/2016	Bond Future	Buy	20	0.00

**R203 Bond Future**

R203 On 04/02/2016	Bond Future	Sell	10	0.00
R203 On 04/02/2016	Bond Future	Buy	10	0.00
R203 On 04/02/2016	Bond Future	Buy	100	0.00
R203 On 04/02/2016	Bond Future	Sell	100	0.00
R203 On 04/02/2016	Bond Future	Sell	100	0.00
R203 On 04/02/2016	Bond Future	Buy	100	0.00

**R204 Bond Future**

R204 On 04/02/2016	Bond Future	Sell	15	0.00
R204 On 04/02/2016	Bond Future	Buy	15	0.00
R204 On 04/02/2016	Bond Future	Buy	150	0.00
R204 On 04/02/2016	Bond Future	Sell	150	0.00
R204 On 04/02/2016	Bond Future	Sell	150	0.00
R204 On 04/02/2016	Bond Future	Buy	150	0.00

**R207 Bond Future**

R207 On 04/02/2016	Bond Future	Sell	20	0.00
R207 On 04/02/2016	Bond Future	Buy	20	0.00

**R209 Bond Future**

R209 On 04/02/2016	Bond Future	Buy	2	0.00
R209 On 04/02/2016	Bond Future	Sell	2	0.00

**Grand Total for Daily Detailed Turnover:**

**8,516 0.00**