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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/04/2016

TO DATE : 13/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2033 Bond Future</b>					
2033 On 04/08/2016			Bond Future		
			Sell	10	0.00
2033 On 04/08/2016			Bond Future		
			Buy	10	0.00
2033 On 04/08/2016			Bond Future		
			Sell	239	0.00
2033 On 04/08/2016			Bond Future		
			Buy	239	0.00
<b>I2050 Bond Future</b>					
2050 On 04/08/2016			Bond Future		
			Sell	1,675	0.00
2050 On 04/08/2016			Bond Future		
			Buy	1,675	0.00
<b>New Inflation Linked Index</b>					
IGOV On 05/05/2016			Index Future		
			Sell	2	0.00
IGOV On 05/05/2016			Index Future		
			Buy	2	0.00
<b>R186 Bond Future</b>					

R186 On 05/05/2016	Bond Future	Buy	6	0.00
R186 On 05/05/2016	Bond Future	Sell	6	0.00
R186 On 05/05/2016	Bond Future	Buy	7	0.00
R186 On 05/05/2016	Bond Future	Sell	7	0.00
R186 On 05/05/2016	Bond Future	Buy	50	0.00
R186 On 05/05/2016	Bond Future	Sell	50	0.00
R186 On 05/05/2016	Bond Future	Sell	59	0.00
R186 On 05/05/2016	Bond Future	Buy	59	0.00
R186 On 05/05/2016	Bond Future	Buy	61	0.00
R186 On 05/05/2016	Bond Future	Sell	61	0.00
R186 On 05/05/2016	Bond Future	Buy	75	0.00
R186 On 05/05/2016	Bond Future	Sell	75	0.00
R186 On 05/05/2016	Bond Future	Sell	87	0.00
R186 On 05/05/2016	Bond Future	Buy	87	0.00
R186 On 05/05/2016	Bond Future	Buy	146	0.00
R186 On 05/05/2016	Bond Future	Sell	146	0.00
R186 On 05/05/2016	Bond Future	Buy	800	0.00
R186 On 05/05/2016	Bond Future	Sell	800	0.00
R186 On 05/05/2016	Bond Future	Buy	980	0.00
R186 On 05/05/2016	Bond Future	Sell	980	0.00
R186 On 05/05/2016	Bond Future	Sell	1,179	0.00
R186 On 05/05/2016	Bond Future	Buy	1,179	0.00
R186 On 05/05/2016	Bond Future	Buy	2,600	0.00
R186 On 05/05/2016	Bond Future	Sell	2,600	0.00
R186 On 05/05/2016	Bond Future	Buy	3,400	0.00
R186 On 05/05/2016	Bond Future	Sell	3,400	0.00
R186 On 05/05/2016	Bond Future	Sell	3,400	0.00
R186 On 05/05/2016	Bond Future	Buy	3,400	0.00

**R202 Bond Future**

R202 On 05/05/2016	Bond Future	Buy	860	0.00
R202 On 05/05/2016	Bond Future	Sell	860	0.00

**R2023 Bond Future**

R023 On 05/05/2016	Bond Future	Buy	20	0.00
R023 On 05/05/2016	Bond Future	Sell	20	0.00
R023 On 05/05/2016	Bond Future	Buy	47	0.00
R023 On 05/05/2016	Bond Future	Sell	47	0.00
R023 On 05/05/2016	Bond Future	Buy	509	0.00
R023 On 05/05/2016	Bond Future	Sell	509	0.00
R023 On 05/05/2016	Bond Future	Sell	576	0.00
R023 On 05/05/2016	Bond Future	Buy	576	0.00

**R2035 Bond Future**

R035 On 05/05/2016	Bond Future	Sell	20	0.00
R035 On 05/05/2016	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/05/2016	Bond Future		Sell	35	0.00
R035 On 05/05/2016	Bond Future		Buy	35	0.00
R035 On 05/05/2016	Bond Future		Buy	55	0.00
R035 On 05/05/2016	Bond Future		Sell	55	0.00
<b>R204 Bond Future</b>					
R204 On 05/05/2016	Bond Future		Buy	65	0.00
R204 On 05/05/2016	Bond Future		Sell	65	0.00
R204 On 05/05/2016	Bond Future		Buy	97	0.00
R204 On 05/05/2016	Bond Future		Sell	97	0.00
R204 On 05/05/2016	Bond Future		Buy	219	0.00
R204 On 05/05/2016	Bond Future		Sell	219	0.00
R204 On 05/05/2016	Bond Future		Buy	381	0.00
R204 On 05/05/2016	Bond Future		Sell	381	0.00
<b>R2040 Bond Future</b>					
2040 On 05/05/2016	Bond Future		Sell	17	0.00
2040 On 05/05/2016	Bond Future		Buy	17	0.00
2040 On 05/05/2016	Bond Future		Sell	33	0.00
2040 On 05/05/2016	Bond Future		Buy	33	0.00
2040 On 05/05/2016	Bond Future		Sell	238	0.00
2040 On 05/05/2016	Bond Future		Buy	238	0.00
2040 On 05/05/2016	Bond Future		Buy	288	0.00
2040 On 05/05/2016	Bond Future		Sell	288	0.00
<b>R2044 Bond Future</b>					
2044 On 05/05/2016	Bond Future		Sell	304	0.00
2044 On 05/05/2016	Bond Future		Buy	304	0.00
2044 On 05/05/2016	Bond Future		Sell	304	0.00
2044 On 05/05/2016	Bond Future		Buy	304	0.00
<b>R207 Bond Future</b>					
R207 On 05/05/2016	Bond Future		Buy	6	0.00
R207 On 05/05/2016	Bond Future		Sell	6	0.00
R207 On 05/05/2016	Bond Future		Buy	14	0.00
R207 On 05/05/2016	Bond Future		Sell	14	0.00
R207 On 05/05/2016	Bond Future		Buy	17	0.00
R207 On 05/05/2016	Bond Future		Sell	17	0.00
R207 On 05/05/2016	Bond Future		Buy	23	0.00
R207 On 05/05/2016	Bond Future		Sell	23	0.00
R207 On 05/05/2016	Bond Future		Buy	24	0.00

R207 On 05/05/2016	Bond Future	Sell	24	0.00
R207 On 05/05/2016	Bond Future	Buy	32	0.00
R207 On 05/05/2016	Bond Future	Sell	32	0.00
R207 On 05/05/2016	Bond Future	Buy	42	0.00
R207 On 05/05/2016	Bond Future	Sell	42	0.00
R207 On 05/05/2016	Bond Future	Buy	63	0.00
R207 On 05/05/2016	Bond Future	Sell	63	0.00
R207 On 05/05/2016	Bond Future	Buy	236	0.00
R207 On 05/05/2016	Bond Future	Sell	236	0.00
R207 On 05/05/2016	Bond Future	Buy	650	0.00
R207 On 05/05/2016	Bond Future	Sell	650	0.00
R207 On 05/05/2016	Bond Future	Buy	950	0.00
R207 On 05/05/2016	Bond Future	Sell	950	0.00
R207 On 05/05/2016	Bond Future	Buy	2,057	0.00
R207 On 05/05/2016	Bond Future	Sell	2,057	0.00

**R209 Bond Future**

R209 On 05/05/2016	Bond Future	Sell	8	0.00
R209 On 05/05/2016	Bond Future	Buy	8	0.00
R209 On 05/05/2016	Bond Future	Sell	8	0.00
R209 On 05/05/2016	Bond Future	Buy	8	0.00
R209 On 05/05/2016	Bond Future	Sell	8	0.00
R209 On 05/05/2016	Bond Future	Buy	8	0.00
R209 On 05/05/2016	Bond Future	Buy	8	0.00
R209 On 05/05/2016	Bond Future	Sell	8	0.00
R209 On 05/05/2016	Bond Future	Buy	8	0.00
R209 On 05/05/2016	Bond Future	Sell	8	0.00
R209 On 05/05/2016	Bond Future	Buy	16	0.00
R209 On 05/05/2016	Bond Future	Sell	16	0.00

**R213 Bond Future**

R213 On 05/05/2016	Bond Future	Buy	4	0.00
R213 On 05/05/2016	Bond Future	Sell	4	0.00
R213 On 05/05/2016	Bond Future	Buy	5	0.00
R213 On 05/05/2016	Bond Future	Sell	5	0.00
R213 On 05/05/2016	Bond Future	Sell	16	0.00
R213 On 05/05/2016	Bond Future	Buy	16	0.00
R213 On 05/05/2016	Bond Future	Buy	48	0.00
R213 On 05/05/2016	Bond Future	Sell	48	0.00
R213 On 05/05/2016	Bond Future	Buy	55	0.00
R213 On 05/05/2016	Bond Future	Sell	55	0.00
R213 On 05/05/2016	Bond Future	Buy	56	0.00
R213 On 05/05/2016	Bond Future	Sell	56	0.00
R213 On 05/05/2016	Bond Future	Buy	61	0.00
R213 On 05/05/2016	Bond Future	Sell	61	0.00
R213 On 05/05/2016	Bond Future	Buy	129	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 05/05/2016	Bond Future		Sell	129	0.00
R213 On 05/05/2016	Bond Future		Buy	166	0.00
R213 On 05/05/2016	Bond Future		Sell	166	0.00
R213 On 05/05/2016	Bond Future		Buy	710	0.00
R213 On 05/05/2016	Bond Future		Sell	710	0.00
R213 On 05/05/2016	Bond Future		Sell	1,250	0.00
R213 On 05/05/2016	Bond Future		Buy	1,250	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>25,514</b>	<b>0.00</b>