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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/04/2016

TO DATE : 14/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 05/05/2016	Index Future		Sell	8	0.00
ALBI On 05/05/2016	Index Future		Buy	8	0.00
ALBI On 05/05/2016	Index Future		Buy	8	0.00
ALBI On 05/05/2016	Index Future		Sell	8	0.00
<b>All Bond Index Term Split 3-7 Years</b>					
AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 05/05/2016	GOVI		Sell	3	0.00
GOVI On 05/05/2016	GOVI		Buy	3	0.00
<b>I2033 Bond Future</b>					

2033 On 04/08/2016	Bond Future	Sell	1	0.00
2033 On 04/08/2016	Bond Future	Buy	1	0.00

**I2046 Bond Future**

2046 On 04/08/2016	Bond Future	Sell	28	0.00
2046 On 04/08/2016	Bond Future	Buy	28	0.00

**R186 Bond Future**

R186 On 05/05/2016	Bond Future	Buy	5	0.00
R186 On 05/05/2016	Bond Future	Sell	5	0.00
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	7	0.00
R186 On 05/05/2016	Bond Future	Sell	7	0.00
R186 On 04/08/2016	Bond Future	Sell	16	0.00
R186 On 04/08/2016	Bond Future	Buy	16	0.00
R186 On 05/05/2016	Bond Future	Sell	20	0.00
R186 On 05/05/2016	Bond Future	Buy	20	0.00
R186 On 05/05/2016	Bond Future	Buy	20	0.00
R186 On 05/05/2016	Bond Future	Sell	20	0.00
R186 On 05/05/2016	Bond Future	Sell	20	0.00
R186 On 05/05/2016	Bond Future	Buy	20	0.00
R186 On 04/08/2016	Bond Future	Sell	20	0.00
R186 On 04/08/2016	Bond Future	Buy	20	0.00
R186 On 04/08/2016	Bond Future	Sell	36	0.00
R186 On 04/08/2016	Bond Future	Buy	36	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	Buy	60	0.00
R186 On 05/05/2016	Bond Future	Sell	60	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	Buy	121	0.00
R186 On 05/05/2016	Bond Future	Sell	121	0.00
R186 On 05/05/2016	Bond Future	Sell	218	0.00
R186 On 05/05/2016	Bond Future	Buy	218	0.00
R186 On 05/05/2016	Bond Future	Buy	218	0.00
R186 On 05/05/2016	Bond Future	Sell	218	0.00
R186 On 04/08/2016	Bond Future	Sell	218	0.00
R186 On 04/08/2016	Bond Future	Buy	218	0.00
R186 On 04/08/2016	Bond Future	Sell	218	0.00
R186 On 04/08/2016	Bond Future	Buy	218	0.00
R186 On 05/05/2016	Bond Future	Buy	980	0.00
R186 On 05/05/2016	Bond Future	Sell	980	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/05/2016	Bond Future		Sell	1,311	0.00
R186 On 05/05/2016	Bond Future		Buy	1,311	0.00
<b>R2023 Bond Future</b>					
R023 On 05/05/2016	Bond Future		Sell	47	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	47	0.00
R023 On 05/05/2016	Bond Future		Sell	253	0.00
R023 On 05/05/2016	Bond Future		Buy	253	0.00
R023 On 05/05/2016	Bond Future		Buy	253	0.00
R023 On 05/05/2016	Bond Future		Sell	253	0.00
R023 On 04/08/2016	Bond Future		Sell	253	0.00
R023 On 04/08/2016	Bond Future		Buy	253	0.00
R023 On 04/08/2016	Bond Future		Sell	253	0.00
R023 On 04/08/2016	Bond Future		Buy	253	0.00
<b>R203 Bond Future</b>					
R203 On 05/05/2016	Bond Future		Buy	508	0.00
R203 On 05/05/2016	Bond Future		Sell	508	0.00
R203 On 05/05/2016	Bond Future		Sell	508	0.00
R203 On 05/05/2016	Bond Future		Buy	508	0.00
R203 On 04/08/2016	Bond Future		Buy	508	0.00
R203 On 04/08/2016	Bond Future		Sell	508	0.00
R203 On 04/08/2016	Bond Future		Buy	508	0.00
R203 On 04/08/2016	Bond Future		Sell	508	0.00
<b>R2030 Bond Future</b>					
2030 On 05/05/2016	Bond Future		Sell	40	0.00
2030 On 05/05/2016	Bond Future		Buy	40	0.00
2030 On 05/05/2016	Bond Future		Buy	40	0.00
2030 On 05/05/2016	Bond Future		Sell	40	0.00
2030 On 04/08/2016	Bond Future		Buy	40	0.00
2030 On 04/08/2016	Bond Future		Sell	40	0.00
2030 On 04/08/2016	Bond Future		Sell	40	0.00
2030 On 04/08/2016	Bond Future		Buy	40	0.00
<b>R2032 Bond Future</b>					
2032 On 05/05/2016	Bond Future		Buy	60	0.00
2032 On 05/05/2016	Bond Future		Sell	60	0.00
2032 On 05/05/2016	Bond Future		Buy	60	0.00

2032 On 05/05/2016	Bond Future	Sell	60	0.00
2032 On 04/08/2016	Bond Future	Buy	60	0.00
2032 On 04/08/2016	Bond Future	Sell	60	0.00
2032 On 04/08/2016	Bond Future	Sell	60	0.00
2032 On 04/08/2016	Bond Future	Buy	60	0.00

**R2037 Bond Future**

2037 On 05/05/2016	Bond Future	Sell	300	0.00
2037 On 05/05/2016	Bond Future	Buy	300	0.00
2037 On 05/05/2016	Bond Future	Sell	1,100	0.00
2037 On 05/05/2016	Bond Future	Buy	1,100	0.00
2037 On 05/05/2016	Bond Future	Sell	1,400	0.00
2037 On 05/05/2016	Bond Future	Buy	1,400	0.00

**R204 Bond Future**

R204 On 05/05/2016	Bond Future	Sell	403	0.00
R204 On 05/05/2016	Bond Future	Buy	403	0.00
R204 On 05/05/2016	Bond Future	Buy	403	0.00
R204 On 05/05/2016	Bond Future	Sell	403	0.00
R204 On 05/05/2016	Bond Future	Sell	712	0.00
R204 On 05/05/2016	Bond Future	Buy	712	0.00
R204 On 05/05/2016	Bond Future	Sell	712	0.00
R204 On 05/05/2016	Bond Future	Buy	712	0.00
R204 On 04/08/2016	Bond Future	Sell	712	0.00
R204 On 04/08/2016	Bond Future	Buy	712	0.00
R204 On 04/08/2016	Bond Future	Buy	712	0.00
R204 On 04/08/2016	Bond Future	Sell	712	0.00

**R2044 Bond Future**

2044 On 05/05/2016	Bond Future	Buy	100	0.00
2044 On 05/05/2016	Bond Future	Sell	100	0.00
2044 On 05/05/2016	Bond Future	Buy	100	0.00
2044 On 05/05/2016	Bond Future	Sell	100	0.00
2044 On 04/08/2016	Bond Future	Buy	100	0.00
2044 On 04/08/2016	Bond Future	Sell	100	0.00
2044 On 04/08/2016	Bond Future	Sell	100	0.00
2044 On 04/08/2016	Bond Future	Buy	100	0.00

**R2048 Bond Future**

R248 On 05/05/2016	Bond Future	Buy	1,241	0.00
R248 On 05/05/2016	Bond Future	Sell	1,241	0.00
R248 On 05/05/2016	Bond Future	Buy	1,241	0.00
R248 On 05/05/2016	Bond Future	Sell	1,241	0.00
R248 On 04/08/2016	Bond Future	Buy	1,241	0.00
R248 On 04/08/2016	Bond Future	Sell	1,241	0.00
R248 On 04/08/2016	Bond Future	Sell	1,241	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/08/2016	Bond Future		Buy	1,241	0.00
<b>R207 Bond Future</b>					
R207 On 05/05/2016	Bond Future		Buy	3	0.00
R207 On 05/05/2016	Bond Future		Sell	3	0.00
R207 On 05/05/2016	Bond Future		Buy	3	0.00
R207 On 05/05/2016	Bond Future		Sell	3	0.00
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	7	0.00
R207 On 05/05/2016	Bond Future		Sell	7	0.00
R207 On 05/05/2016	Bond Future		Buy	8	0.00
R207 On 05/05/2016	Bond Future		Sell	8	0.00
R207 On 05/05/2016	Bond Future		Buy	8	0.00
R207 On 05/05/2016	Bond Future		Sell	8	0.00
R207 On 05/05/2016	Bond Future		Buy	8	0.00
R207 On 05/05/2016	Bond Future		Sell	8	0.00
R207 On 05/05/2016	Bond Future		Buy	9	0.00
R207 On 05/05/2016	Bond Future		Sell	9	0.00
R207 On 05/05/2016	Bond Future		Buy	9	0.00
R207 On 05/05/2016	Bond Future		Sell	9	0.00
R207 On 05/05/2016	Bond Future		Buy	12	0.00
R207 On 05/05/2016	Bond Future		Sell	12	0.00
R207 On 05/05/2016	Bond Future		Buy	13	0.00
R207 On 05/05/2016	Bond Future		Sell	13	0.00
R207 On 05/05/2016	Bond Future		Buy	13	0.00
R207 On 05/05/2016	Bond Future		Sell	13	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	17	0.00
R207 On 05/05/2016	Bond Future		Sell	17	0.00
R207 On 05/05/2016	Bond Future		Buy	22	0.00
R207 On 05/05/2016	Bond Future		Sell	22	0.00
R207 On 05/05/2016	Bond Future		Buy	25	0.00
R207 On 05/05/2016	Bond Future		Sell	25	0.00
R207 On 05/05/2016	Bond Future		Buy	34	0.00
R207 On 05/05/2016	Bond Future		Sell	34	0.00
R207 On 05/05/2016	Bond Future		Buy	94	0.00
R207 On 05/05/2016	Bond Future		Sell	94	0.00
R207 On 05/05/2016	Bond Future		Buy	126	0.00
R207 On 05/05/2016	Bond Future		Sell	126	0.00
R207 On 05/05/2016	Bond Future		Buy	259	0.00
R207 On 05/05/2016	Bond Future		Sell	259	0.00
R207 On 05/05/2016	Bond Future		Sell	345	0.00

R207 On 05/05/2016	Bond Future	Buy	345	0.00
R207 On 05/05/2016	Bond Future	Buy	378	0.00
R207 On 05/05/2016	Bond Future	Sell	378	0.00
R207 On 05/05/2016	Bond Future	Buy	423	0.00
R207 On 05/05/2016	Bond Future	Sell	423	0.00
R207 On 05/05/2016	Bond Future	Buy	504	0.00
R207 On 05/05/2016	Bond Future	Sell	504	0.00
R207 On 05/05/2016	Bond Future	Buy	820	0.00
R207 On 05/05/2016	Bond Future	Sell	820	0.00
R207 On 05/05/2016	Bond Future	Buy	1,092	0.00
R207 On 05/05/2016	Bond Future	Sell	1,092	0.00

**R208 Bond Futures**

R208 On 05/05/2016	Bond Future	Buy	103	0.00
R208 On 05/05/2016	Bond Future	Sell	103	0.00
R208 On 05/05/2016	Bond Future	Buy	243	0.00
R208 On 05/05/2016	Bond Future	Sell	243	0.00
R208 On 05/05/2016	Bond Future	Buy	243	0.00
R208 On 05/05/2016	Bond Future	Sell	243	0.00
R208 On 04/08/2016	Bond Future	Buy	243	0.00
R208 On 04/08/2016	Bond Future	Sell	243	0.00
R208 On 04/08/2016	Bond Future	Sell	243	0.00
R208 On 04/08/2016	Bond Future	Buy	243	0.00

**R209 Bond Future**

R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	6	0.00
R209 On 05/05/2016	Bond Future	Sell	6	0.00
R209 On 05/05/2016	Bond Future	Buy	25	0.00
R209 On 05/05/2016	Bond Future	Sell	25	0.00
R209 On 05/05/2016	Bond Future	Sell	31	0.00
R209 On 05/05/2016	Bond Future	Buy	31	0.00
R209 On 05/05/2016	Bond Future	Sell	31	0.00
R209 On 05/05/2016	Bond Future	Buy	31	0.00
R209 On 05/05/2016	Bond Future	Sell	31	0.00
R209 On 05/05/2016	Bond Future	Buy	31	0.00

**R213 Bond Future**

R213 On 05/05/2016	Bond Future	Buy	100	0.00
R213 On 05/05/2016	Bond Future	Sell	100	0.00
R213 On 05/05/2016	Bond Future	Buy	100	0.00
R213 On 05/05/2016	Bond Future	Sell	100	0.00
R213 On 04/08/2016	Bond Future	Buy	100	0.00
R213 On 04/08/2016	Bond Future	Sell	100	0.00
R213 On 04/08/2016	Bond Future	Sell	100	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 04/08/2016	Bond Future		Buy	100	0.00
<b>R214 Bond Future</b>					
R214 On 05/05/2016	Bond Future		Sell	110	0.00
R214 On 05/05/2016	Bond Future		Buy	110	0.00
R214 On 05/05/2016	Bond Future		Sell	110	0.00
R214 On 05/05/2016	Bond Future		Buy	110	0.00
R214 On 04/08/2016	Bond Future		Sell	110	0.00
R214 On 04/08/2016	Bond Future		Buy	110	0.00
R214 On 04/08/2016	Bond Future		Buy	110	0.00
R214 On 04/08/2016	Bond Future		Sell	110	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>25,322</b>	<b>0.00</b>