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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/06/2016

TO DATE : 22/06/2016

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

GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 04/08/2016	GOVI		Buy	2	0.00

#### R186 Bond Future

R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00

R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Buy	5	0.00
R186 On 04/08/2016	Bond Future	Sell	5	0.00
R186 On 04/08/2016	Bond Future	Buy	6	0.00
R186 On 04/08/2016	Bond Future	Sell	6	0.00
R186 On 04/08/2016	Bond Future	Buy	6	0.00
R186 On 04/08/2016	Bond Future	Sell	6	0.00
R186 On 04/08/2016	Bond Future	Buy	7	0.00
R186 On 04/08/2016	Bond Future	Sell	7	0.00
R186 On 04/08/2016	Bond Future	Buy	8	0.00
R186 On 04/08/2016	Bond Future	Sell	8	0.00
R186 On 04/08/2016	Bond Future	Buy	9	0.00
R186 On 04/08/2016	Bond Future	Sell	9	0.00
R186 On 04/08/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Buy	11	0.00
R186 On 04/08/2016	Bond Future	Sell	11	0.00
R186 On 04/08/2016	Bond Future	Buy	12	0.00
R186 On 04/08/2016	Bond Future	Sell	12	0.00
R186 On 04/08/2016	Bond Future	Buy	12	0.00
R186 On 04/08/2016	Bond Future	Sell	12	0.00
R186 On 04/08/2016	Bond Future	Buy	13	0.00
R186 On 04/08/2016	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Buy	13	0.00
R186 On 04/08/2016	Bond Future		Sell	13	0.00
R186 On 04/08/2016	Bond Future		Buy	14	0.00
R186 On 04/08/2016	Bond Future		Sell	14	0.00
R186 On 04/08/2016	Bond Future		Buy	14	0.00
R186 On 04/08/2016	Bond Future		Sell	14	0.00
R186 On 04/08/2016	Bond Future		Buy	16	0.00
R186 On 04/08/2016	Bond Future		Sell	16	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 04/08/2016	Bond Future		Buy	17	0.00
R186 On 04/08/2016	Bond Future		Sell	17	0.00
R186 On 04/08/2016	Bond Future		Buy	17	0.00
R186 On 04/08/2016	Bond Future		Sell	17	0.00
R186 On 04/08/2016	Bond Future		Buy	17	0.00
R186 On 04/08/2016	Bond Future		Sell	17	0.00
R186 On 04/08/2016	Bond Future		Buy	20	0.00
R186 On 04/08/2016	Bond Future		Sell	20	0.00
R186 On 04/08/2016	Bond Future		Sell	40	0.00
R186 On 04/08/2016	Bond Future		Buy	40	0.00
R186 On 04/08/2016	Bond Future		Buy	47	0.00
R186 On 04/08/2016	Bond Future		Sell	47	0.00
R186 On 04/08/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Sell	50	0.00
R186 On 04/08/2016	Bond Future		Sell	50	0.00
R186 On 04/08/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Buy	52	0.00
R186 On 04/08/2016	Bond Future		Sell	52	0.00
R186 On 04/08/2016	Bond Future		Buy	56	0.00
R186 On 04/08/2016	Bond Future		Sell	56	0.00
R186 On 04/08/2016	Bond Future		Buy	94	0.00
R186 On 04/08/2016	Bond Future		Sell	94	0.00
R186 On 04/08/2016	Bond Future		Buy	100	0.00
R186 On 04/08/2016	Bond Future		Sell	100	0.00
R186 On 04/08/2016	Bond Future		Sell	100	0.00
R186 On 04/08/2016	Bond Future		Buy	100	0.00
R186 On 04/08/2016	Bond Future		Sell	100	0.00
R186 On 04/08/2016	Bond Future		Buy	100	0.00
R186 On 04/08/2016	Bond Future		Buy	114	0.00
R186 On 04/08/2016	Bond Future		Sell	114	0.00
R186 On 04/08/2016	Bond Future		Buy	123	0.00
R186 On 04/08/2016	Bond Future		Sell	123	0.00

R186 On 04/08/2016	Bond Future	Buy	124	0.00
R186 On 04/08/2016	Bond Future	Sell	124	0.00
R186 On 04/08/2016	Bond Future	Buy	135	0.00
R186 On 04/08/2016	Bond Future	Sell	135	0.00
R186 On 04/08/2016	Bond Future	Buy	136	0.00
R186 On 04/08/2016	Bond Future	Sell	136	0.00
R186 On 04/08/2016	Bond Future	Buy	147	0.00
R186 On 04/08/2016	Bond Future	Sell	147	0.00
R186 On 04/08/2016	Bond Future	Buy	176	0.00
R186 On 04/08/2016	Bond Future	Sell	176	0.00
R186 On 04/08/2016	Bond Future	Sell	180	0.00
R186 On 04/08/2016	Bond Future	Buy	180	0.00
R186 On 04/08/2016	Bond Future	Buy	191	0.00
R186 On 04/08/2016	Bond Future	Sell	191	0.00
R186 On 04/08/2016	Bond Future	Buy	220	0.00
R186 On 04/08/2016	Bond Future	Sell	220	0.00
R186 On 04/08/2016	Bond Future	Buy	236	0.00
R186 On 04/08/2016	Bond Future	Sell	236	0.00
R186 On 04/08/2016	Bond Future	Buy	254	0.00
R186 On 04/08/2016	Bond Future	Sell	254	0.00
R186 On 04/08/2016	Bond Future	Buy	273	0.00
R186 On 04/08/2016	Bond Future	Sell	273	0.00
R186 On 04/08/2016	Bond Future	Sell	325	0.00
R186 On 04/08/2016	Bond Future	Buy	325	0.00
R186 On 04/08/2016	Bond Future	Buy	500	0.00
R186 On 04/08/2016	Bond Future	Sell	500	0.00
R186 On 04/08/2016	Bond Future	Buy	500	0.00
R186 On 04/08/2016	Bond Future	Sell	500	0.00
R186 On 04/08/2016	Bond Future	Sell	500	0.00
R186 On 04/08/2016	Bond Future	Buy	500	0.00
R186 On 04/08/2016	Bond Future	Buy	500	0.00
R186 On 04/08/2016	Bond Future	Sell	500	0.00
R186 On 04/08/2016	Bond Future	Sell	500	0.00
R186 On 04/08/2016	Bond Future	Buy	500	0.00
R186 On 04/08/2016	Bond Future	Sell	500	0.00
R186 On 04/08/2016	Bond Future	Buy	500	0.00
R186 On 04/08/2016	Bond Future	Buy	555	0.00
R186 On 04/08/2016	Bond Future	Sell	555	0.00
R186 On 04/08/2016	Bond Future	Sell	789	0.00
R186 On 04/08/2016	Bond Future	Buy	789	0.00
R186 On 04/08/2016	Bond Future	Sell	1,289	0.00
R186 On 04/08/2016	Bond Future	Buy	1,289	0.00
R186 On 04/08/2016	Bond Future	Sell	1,390	0.00
R186 On 04/08/2016	Bond Future	Buy	1,390	0.00
R186 On 04/08/2016	Bond Future	Sell	1,390	0.00
R186 On 04/08/2016	Bond Future	Buy	1,390	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2023 Bond Future</b>					
R023 On 04/08/2016	Bond Future		Buy	19	0.00
R023 On 04/08/2016	Bond Future		Sell	19	0.00
<b>R2032 Bond Future</b>					
2032 On 04/08/2016	Bond Future		Buy	18	0.00
2032 On 04/08/2016	Bond Future		Sell	18	0.00
2032 On 04/08/2016	Bond Future		Sell	52	0.00
2032 On 04/08/2016	Bond Future		Buy	52	0.00
2032 On 04/08/2016	Bond Future		Sell	56	0.00
2032 On 04/08/2016	Bond Future		Buy	56	0.00
2032 On 04/08/2016	Bond Future		Sell	1,182	0.00
2032 On 04/08/2016	Bond Future		Buy	1,182	0.00
2032 On 04/08/2016	Bond Future		Sell	1,290	0.00
2032 On 04/08/2016	Bond Future		Buy	1,290	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,662</b>	<b>0.00</b>