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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/06/2016

TO DATE : 24/06/2016

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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		Buy	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Sell	4	0.00
GOVI On 04/08/2016	GOVI		Buy	4	0.00
GOVI On 04/08/2016	GOVI		Sell	4	0.00
GOVI On 04/08/2016	GOVI		Buy	4	0.00
GOVI On 04/08/2016	GOVI		Sell	6	0.00
GOVI On 04/08/2016	GOVI		Buy	6	0.00
GOVI On 04/08/2016	GOVI		Buy	14	0.00
GOVI On 04/08/2016	GOVI		Sell	14	0.00

#### I2033 Bond Future

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

**R186 Bond Future**

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	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	5	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	5	0.00
R186 On 04/08/2016	Bond Future	Sell	5	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	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	Sell	6	0.00
R186 On 04/08/2016	Bond Future	Buy	6	0.00
R186 On 04/08/2016	Bond Future	Sell	8	0.00
R186 On 04/08/2016	Bond Future	Buy	8	0.00
R186 On 04/08/2016	Bond Future	Sell	13	0.00
R186 On 04/08/2016	Bond Future	Buy	13	0.00
R186 On 04/08/2016	Bond Future	Sell	22	0.00
R186 On 04/08/2016	Bond Future	Buy	22	0.00
R186 On 04/08/2016	Bond Future	Sell	38	0.00
R186 On 04/08/2016	Bond Future	Buy	38	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	Sell	40	0.00
R186 On 04/08/2016	Bond Future	Buy	40	0.00
R186 On 04/08/2016	Bond Future	Sell	44	0.00
R186 On 04/08/2016	Bond Future	Buy	44	0.00
R186 On 04/08/2016	Bond Future	Sell	63	0.00
R186 On 04/08/2016	Bond Future	Buy	63	0.00
R186 On 04/08/2016	Bond Future	Sell	106	0.00
R186 On 04/08/2016	Bond Future	Buy	106	0.00
R186 On 04/08/2016	Bond Future	Sell	120	0.00
R186 On 04/08/2016	Bond Future	Buy	120	0.00
R186 On 04/08/2016	Bond Future	Sell	182	0.00
R186 On 04/08/2016	Bond Future	Buy	182	0.00
R186 On 04/08/2016	Bond Future	Sell	534	0.00
R186 On 04/08/2016	Bond Future	Buy	534	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016			Buy	1,000	0.00
R186 On 04/08/2016			Sell	1,000	0.00
<b>R202 Bond Future</b>					
R202 On 04/08/2016			Buy	1	0.00
R202 On 04/08/2016			Sell	1	0.00
<b>R209 Bond Future</b>					
R209 On 04/08/2016			Buy	10	0.00
R209 On 04/08/2016			Sell	10	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>2,293</b>	<b>0.00</b>