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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/07/2016

TO DATE : 04/07/2016

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

ALBI On 04/08/2016	Index Future		Buy	7	0.00
ALBI On 04/08/2016	Index Future		Sell	7	0.00
ALBI On 04/08/2016	Index Future		Buy	7	0.00
ALBI On 04/08/2016	Index Future		Sell	7	0.00

#### Govi Total Return Index

GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 04/08/2016	GOVI		Buy	2	0.00
GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 04/08/2016	GOVI		Buy	2	0.00
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 03/11/2016	Bond Future	Sell	10	0.00
R186 On 03/11/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	27	0.00
R186 On 04/08/2016	Bond Future	Buy	27	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Sell	253	0.00
R186 On 04/08/2016	Bond Future	Buy	253	0.00
R186 On 04/08/2016	Bond Future	Sell	978	0.00
R186 On 04/08/2016	Bond Future	Buy	978	0.00
R186 On 04/08/2016	Bond Future	Sell	1,376	0.00
R186 On 04/08/2016	Bond Future	Buy	1,376	0.00
R186 On 04/08/2016	Bond Future	Sell	2,634	0.00
R186 On 04/08/2016	Bond Future	Buy	2,634	0.00

**R2030 Bond Future**

2030 On 04/08/2016	Bond Future	Sell	350	0.00
2030 On 04/08/2016	Bond Future	Buy	350	0.00
2030 On 04/08/2016	Bond Future	Sell	1,350	0.00
2030 On 04/08/2016	Bond Future	Buy	1,350	0.00
2030 On 04/08/2016	Bond Future	Buy	1,700	0.00
2030 On 04/08/2016	Bond Future	Sell	1,700	0.00

**R2048 Bond Future**

R248 On 04/08/2016	Bond Future	Buy	50	0.00
R248 On 04/08/2016	Bond Future	Sell	50	0.00
R248 On 04/08/2016	Bond Future	Buy	50	0.00
R248 On 04/08/2016	Bond Future	Sell	50	0.00

**Grand Total for Daily Detailed Turnover:**

**9,048 0.00**