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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/03/2016

TO DATE : 29/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>ES42 Bond Future</b>					
ES42 On 05/05/2016	Bond Future		Buy	20	0.00
ES42 On 05/05/2016	Bond Future		Sell	20	0.00
ES42 On 05/05/2016	Bond Future		Sell	20	0.00
ES42 On 05/05/2016	Bond Future		Buy	20	0.00
<b>Govi Total Return Index</b>					
GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Buy	1	0.00
<b>I2025 Bond Future</b>					
2025 On 05/05/2016	Bond Future		Sell	8	0.00
2025 On 05/05/2016	Bond Future		Buy	8	0.00

**I2038 Bond Future**

2038 On 05/05/2016	Bond Future	Buy	18	0.00
2038 On 05/05/2016	Bond Future	Sell	18	0.00
2038 On 05/05/2016	Bond Future	Buy	57	0.00
2038 On 05/05/2016	Bond Future	Sell	57	0.00
2038 On 05/05/2016	Bond Future	Buy	75	0.00
2038 On 05/05/2016	Bond Future	Sell	75	0.00

**I2046 Bond Future**

2046 On 05/05/2016	Bond Future	Buy	8	0.00
2046 On 05/05/2016	Bond Future	Sell	8	0.00
2046 On 05/05/2016	Bond Future	Buy	25	0.00
2046 On 05/05/2016	Bond Future	Sell	25	0.00
2046 On 05/05/2016	Bond Future	Buy	46	0.00
2046 On 05/05/2016	Bond Future	Sell	46	0.00
2046 On 05/05/2016	Bond Future	Sell	79	0.00
2046 On 05/05/2016	Bond Future	Buy	79	0.00

**I2050 Bond Future**

2050 On 05/05/2016	Bond Future	Sell	55	0.00
2050 On 05/05/2016	Bond Future	Buy	55	0.00

**R186 Bond Future**

R186 On 04/08/2016	Bond Future	Sell	67	0.00
R186 On 04/08/2016	Bond Future	Buy	67	0.00
R186 On 04/08/2016	Bond Future	Sell	119	0.00
R186 On 04/08/2016	Bond Future	Buy	119	0.00
R186 On 04/08/2016	Bond Future	Sell	335	0.00
R186 On 04/08/2016	Bond Future	Buy	335	0.00
R186 On 04/08/2016	Bond Future	Sell	521	0.00
R186 On 04/08/2016	Bond Future	Buy	521	0.00

**R197 Bond Future**

R197 On 05/05/2016	Bond Future	Buy	1	0.00
R197 On 05/05/2016	Bond Future	Sell	1	0.00
R197 On 05/05/2016	Bond Future	Buy	5	0.00
R197 On 05/05/2016	Bond Future	Sell	5	0.00
R197 On 05/05/2016	Bond Future	Buy	18	0.00
R197 On 05/05/2016	Bond Future	Sell	18	0.00
R197 On 05/05/2016	Bond Future	Buy	24	0.00
R197 On 05/05/2016	Bond Future	Sell	24	0.00
R197 On 05/05/2016	Bond Future	Buy	86	0.00
R197 On 05/05/2016	Bond Future	Sell	86	0.00
R197 On 05/05/2016	Bond Future	Buy	134	0.00
R197 On 05/05/2016	Bond Future	Sell	134	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R202 Bond Future</b>					
R202 On 05/05/2016	Bond Future		Sell	18	0.00
R202 On 05/05/2016	Bond Future		Buy	18	0.00
<b>R2032 Bond Future</b>					
2032 On 05/05/2016	Bond Future		Sell	9	0.00
2032 On 05/05/2016	Bond Future		Buy	9	0.00
2032 On 05/05/2016	Bond Future		Sell	18	0.00
2032 On 05/05/2016	Bond Future		Buy	18	0.00
2032 On 04/08/2016	Bond Future		Buy	76	0.00
2032 On 04/08/2016	Bond Future		Sell	76	0.00
2032 On 05/05/2016	Bond Future		Sell	223	0.00
2032 On 05/05/2016	Bond Future		Buy	223	0.00
2032 On 05/05/2016	Bond Future		Sell	250	0.00
2032 On 05/05/2016	Bond Future		Buy	250	0.00
<b>R2035 Bond Future</b>					
R035 On 05/05/2016	Bond Future		Sell	20	0.00
R035 On 05/05/2016	Bond Future		Buy	20	0.00
R035 On 04/08/2016	Bond Future		Sell	32	0.00
R035 On 04/08/2016	Bond Future		Buy	32	0.00
R035 On 04/08/2016	Bond Future		Sell	123	0.00
R035 On 04/08/2016	Bond Future		Buy	123	0.00
R035 On 04/08/2016	Bond Future		Buy	155	0.00
R035 On 04/08/2016	Bond Future		Sell	155	0.00
R035 On 05/05/2016	Bond Future		Sell	582	0.00
R035 On 05/05/2016	Bond Future		Buy	582	0.00
R035 On 05/05/2016	Bond Future		Buy	602	0.00
R035 On 05/05/2016	Bond Future		Sell	602	0.00
<b>R2037 Bond Future</b>					
2037 On 04/08/2016	Bond Future		Sell	46	0.00
2037 On 04/08/2016	Bond Future		Buy	46	0.00
2037 On 04/08/2016	Bond Future		Sell	175	0.00
2037 On 04/08/2016	Bond Future		Buy	175	0.00
2037 On 04/08/2016	Bond Future		Buy	221	0.00
2037 On 04/08/2016	Bond Future		Sell	221	0.00
<b>R209 Bond Future</b>					
R209 On 05/05/2016	Bond Future		Sell	18	0.00

R209 On 05/05/2016	Bond Future	Buy	18	0.00
R209 On 05/05/2016	Bond Future	Sell	25	0.00
R209 On 05/05/2016	Bond Future	Buy	25	0.00
R209 On 04/08/2016	Bond Future	Buy	190	0.00
R209 On 04/08/2016	Bond Future	Sell	190	0.00

**R210 Bond Future**

R210 On 05/05/2016	Bond Future	Buy	3	0.00
R210 On 05/05/2016	Bond Future	Sell	3	0.00
R210 On 05/05/2016	Bond Future	Buy	40	0.00
R210 On 05/05/2016	Bond Future	Sell	40	0.00
R210 On 05/05/2016	Bond Future	Buy	70	0.00
R210 On 05/05/2016	Bond Future	Sell	70	0.00
R210 On 05/05/2016	Bond Future	Sell	113	0.00
R210 On 05/05/2016	Bond Future	Buy	113	0.00

**R212 Bond Future**

R212 On 05/05/2016	Bond Future	Buy	4	0.00
R212 On 05/05/2016	Bond Future	Sell	4	0.00
R212 On 05/05/2016	Bond Future	Buy	12	0.00
R212 On 05/05/2016	Bond Future	Sell	12	0.00
R212 On 05/05/2016	Bond Future	Buy	15	0.00
R212 On 05/05/2016	Bond Future	Sell	15	0.00
R212 On 05/05/2016	Bond Future	Buy	122	0.00
R212 On 05/05/2016	Bond Future	Sell	122	0.00
R212 On 05/05/2016	Bond Future	Buy	137	0.00
R212 On 05/05/2016	Bond Future	Sell	137	0.00
R212 On 05/05/2016	Bond Future	Buy	290	0.00
R212 On 05/05/2016	Bond Future	Sell	290	0.00

**R213 Bond Future**

R213 On 04/08/2016	Bond Future	Sell	8	0.00
R213 On 04/08/2016	Bond Future	Buy	8	0.00
R213 On 05/05/2016	Bond Future	Sell	50	0.00
R213 On 05/05/2016	Bond Future	Buy	50	0.00
R213 On 04/08/2016	Bond Future	Sell	97	0.00
R213 On 04/08/2016	Bond Future	Buy	97	0.00
R213 On 04/08/2016	Bond Future	Sell	127	0.00
R213 On 04/08/2016	Bond Future	Buy	127	0.00
R213 On 05/05/2016	Bond Future	Sell	173	0.00
R213 On 05/05/2016	Bond Future	Buy	173	0.00
R213 On 05/05/2016	Bond Future	Buy	223	0.00
R213 On 05/05/2016	Bond Future	Sell	223	0.00
R213 On 04/08/2016	Bond Future	Buy	232	0.00
R213 On 04/08/2016	Bond Future	Sell	232	0.00

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****6,222****0.00**