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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/03/2016

TO DATE : 30/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 05/05/2016			Buy	20	0.00
R186 On 05/05/2016			Sell	20	0.00
R186 On 05/05/2016			Buy	30	0.00
R186 On 05/05/2016			Sell	30	0.00
R186 On 05/05/2016			Sell	30	0.00
R186 On 05/05/2016			Buy	30	0.00
<b>R202 Bond Future</b>					
R202 On 05/05/2016			Buy	13	0.00
R202 On 05/05/2016			Sell	13	0.00
R202 On 05/05/2016			Buy	38	0.00
R202 On 05/05/2016			Sell	38	0.00
R202 On 05/05/2016			Buy	217	0.00
R202 On 05/05/2016			Sell	217	0.00

**R207 Bond Future**

R207 On 05/05/2016	Bond Future	Sell	11	0.00
R207 On 05/05/2016	Bond Future	Buy	11	0.00
R207 On 05/05/2016	Bond Future	Sell	86	0.00
R207 On 05/05/2016	Bond Future	Buy	86	0.00
R207 On 05/05/2016	Bond Future	Buy	140	0.00
R207 On 05/05/2016	Bond Future	Sell	140	0.00
R207 On 05/05/2016	Bond Future	Sell	179	0.00
R207 On 05/05/2016	Bond Future	Buy	179	0.00
R207 On 05/05/2016	Bond Future	Sell	335	0.00
R207 On 05/05/2016	Bond Future	Buy	335	0.00
R207 On 05/05/2016	Bond Future	Sell	417	0.00
R207 On 05/05/2016	Bond Future	Buy	417	0.00
R207 On 05/05/2016	Bond Future	Sell	943	0.00
R207 On 05/05/2016	Bond Future	Buy	943	0.00
R207 On 05/05/2016	Bond Future	Sell	2,676	0.00
R207 On 05/05/2016	Bond Future	Buy	2,676	0.00
R207 On 05/05/2016	Bond Future	Sell	5,213	0.00
R207 On 05/05/2016	Bond Future	Buy	5,213	0.00
R207 On 05/05/2016	Bond Future	Buy	10,000	0.00
R207 On 05/05/2016	Bond Future	Sell	10,000	0.00

**R208 Bond Futures**

R208 On 05/05/2016	Bond Future	Sell	148	0.00
R208 On 05/05/2016	Bond Future	Buy	148	0.00

**R213 Bond Future**

R213 On 04/08/2016	Bond Future	Buy	230	0.00
R213 On 04/08/2016	Bond Future	Sell	230	0.00

**R214 Bond Future**

R214 On 05/05/2016	Bond Future	Buy	125	0.00
R214 On 05/05/2016	Bond Future	Sell	125	0.00
R214 On 05/05/2016	Bond Future	Buy	125	0.00
R214 On 05/05/2016	Bond Future	Sell	125	0.00

**Grand Total for Daily Detailed Turnover:****20,976 0.00**