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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/05/2016

TO DATE : 16/05/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Term Splits 7-12 Years

AL7T On 04/08/2016	Index Future		Buy	1	0.00
AL7T On 04/08/2016	Index Future		Sell	1	0.00
AL7T On 04/08/2016	Index Future		Sell	1	0.00
AL7T On 04/08/2016	Index Future		Buy	1	0.00

#### 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	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 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			Sell	6	0.00
R186 On 04/08/2016	Bond Future			Buy	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			Sell	7	0.00
R186 On 04/08/2016	Bond Future			Buy	7	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	13	0.00
R186 On 04/08/2016	Bond Future			Buy	13	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			Buy	14	0.00
R186 On 04/08/2016	Bond Future			Sell	14	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			Buy	20	0.00
R186 On 04/08/2016	Bond Future			Sell	20	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Buy	45	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Sell	45	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			Sell	50	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			Buy	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			Sell	70	0.00
R186 On 04/08/2016	Bond Future			Buy	70	0.00
R186 On 04/08/2016	Bond Future			Sell	76	0.00
R186 On 04/08/2016	Bond Future			Buy	76	0.00
R186 On 04/08/2016	Bond Future			Buy	151	0.00
R186 On 04/08/2016	Bond Future			Sell	151	0.00
R186 On 04/08/2016	Bond Future			Sell	154	0.00
R186 On 04/08/2016	Bond Future			Buy	154	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			Sell	250	0.00
R186 On 04/08/2016	Bond Future			Buy	250	0.00
R186 On 04/08/2016	Bond Future			Sell	270	0.00
R186 On 04/08/2016	Bond Future			Buy	270	0.00
R186 On 04/08/2016	Bond Future			Sell	350	0.00
R186 On 04/08/2016	Bond Future			Buy	350	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Sell	450	0.00
R186 On 04/08/2016	Bond Future		Buy	450	0.00
R186 On 04/08/2016	Bond Future		Sell	470	0.00
R186 On 04/08/2016	Bond Future		Buy	470	0.00
R186 On 04/08/2016	Bond Future		Sell	540	0.00
R186 On 04/08/2016	Bond Future		Buy	540	0.00
R186 On 04/08/2016	Bond Future		Sell	700	0.00
R186 On 04/08/2016	Bond Future		Buy	700	0.00
R186 On 04/08/2016	Bond Future		Sell	955	0.00
R186 On 04/08/2016	Bond Future		Buy	955	0.00
R186 On 04/08/2016	Bond Future		Sell	1,218	0.00
R186 On 04/08/2016	Bond Future		Buy	1,218	0.00
R186 On 04/08/2016	Bond Future		Buy	3,250	0.00
R186 On 04/08/2016	Bond Future		Sell	3,250	0.00
R186 On 04/08/2016	Bond Future		Sell	3,250	0.00
R186 On 04/08/2016	Bond Future		Buy	3,250	0.00

**R204 Bond Future**

R204 On 04/08/2016	Bond Future		Sell	26	0.00
R204 On 04/08/2016	Bond Future		Buy	26	0.00
R204 On 04/08/2016	Bond Future		Sell	26	0.00
R204 On 04/08/2016	Bond Future		Buy	26	0.00

**R212 Bond Future**

R212 On 04/08/2016	Bond Future		Buy	2	0.00
R212 On 04/08/2016	Bond Future		Sell	2	0.00
R212 On 04/08/2016	Bond Future		Buy	3	0.00
R212 On 04/08/2016	Bond Future		Sell	3	0.00
R212 On 04/08/2016	Bond Future		Buy	4	0.00
R212 On 04/08/2016	Bond Future		Sell	4	0.00
R212 On 04/08/2016	Bond Future		Buy	14	0.00
R212 On 04/08/2016	Bond Future		Sell	14	0.00
R212 On 04/08/2016	Bond Future		Buy	15	0.00
R212 On 04/08/2016	Bond Future		Sell	15	0.00
R212 On 04/08/2016	Bond Future		Buy	16	0.00
R212 On 04/08/2016	Bond Future		Sell	16	0.00
R212 On 04/08/2016	Bond Future		Buy	17	0.00
R212 On 04/08/2016	Bond Future		Sell	17	0.00
R212 On 04/08/2016	Bond Future		Buy	37	0.00
R212 On 04/08/2016	Bond Future		Sell	37	0.00
R212 On 04/08/2016	Bond Future		Buy	94	0.00

R212 On 04/08/2016	Bond Future	Sell	94	0.00
R212 On 04/08/2016	Bond Future	Buy	193	0.00
R212 On 04/08/2016	Bond Future	Sell	193	0.00
R212 On 04/08/2016	Bond Future	Sell	395	0.00
R212 On 04/08/2016	Bond Future	Buy	395	0.00

**R214 Bond Future**

R214 On 04/08/2016	Bond Future	Buy	21	0.00
R214 On 04/08/2016	Bond Future	Sell	21	0.00
R214 On 04/08/2016	Bond Future	Buy	24	0.00
R214 On 04/08/2016	Bond Future	Sell	24	0.00
R214 On 04/08/2016	Bond Future	Sell	45	0.00
R214 On 04/08/2016	Bond Future	Buy	45	0.00

**Grand Total for Daily Detailed Turnover: 13,634 0.00**