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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/06/2016

TO DATE : 20/06/2016

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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	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Sell	8	0.00
ALBI On 03/11/2016	Index Future		Buy	8	0.00
ALBI On 03/11/2016	Index Future		Buy	8	0.00
ALBI On 03/11/2016	Index Future		Sell	8	0.00

#### Govi Total Return Index

GOVI On 04/08/2016	GOVI		Sell	1	0.00
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		Buy	1	0.00

**I2025 Bond Future**

2025 On 04/08/2016	Bond Future	Buy	10	0.00
2025 On 04/08/2016	Bond Future	Sell	10	0.00
2025 On 04/08/2016	Bond Future	Sell	12	0.00
2025 On 04/08/2016	Bond Future	Buy	12	0.00
2025 On 04/08/2016	Bond Future	Buy	16	0.00
2025 On 04/08/2016	Bond Future	Sell	16	0.00
2025 On 04/08/2016	Bond Future	Sell	22	0.00
2025 On 04/08/2016	Bond Future	Buy	22	0.00
2025 On 04/08/2016	Bond Future	Sell	26	0.00
2025 On 04/08/2016	Bond Future	Buy	26	0.00
2025 On 04/08/2016	Bond Future	Buy	34	0.00
2025 On 04/08/2016	Bond Future	Sell	34	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	8	0.00
R186 On 04/08/2016	Bond Future	Sell	8	0.00
R186 On 04/08/2016	Bond Future	Sell	15	0.00
R186 On 04/08/2016	Bond Future	Buy	15	0.00
R186 On 04/08/2016	Bond Future	Buy	19	0.00
R186 On 04/08/2016	Bond Future	Sell	19	0.00
R186 On 04/08/2016	Bond Future	Sell	19	0.00
R186 On 04/08/2016	Bond Future	Buy	19	0.00
R186 On 04/08/2016	Bond Future	Buy	21	0.00
R186 On 04/08/2016	Bond Future	Sell	21	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	Buy	23	0.00
R186 On 04/08/2016	Bond Future	Sell	23	0.00
R186 On 04/08/2016	Bond Future	Buy	29	0.00
R186 On 04/08/2016	Bond Future	Sell	29	0.00
R186 On 04/08/2016	Bond Future	Buy	29	0.00
R186 On 04/08/2016	Bond Future	Sell	29	0.00
R186 On 04/08/2016	Bond Future	Buy	93	0.00
R186 On 04/08/2016	Bond Future	Sell	93	0.00
R186 On 04/08/2016	Bond Future	Buy	160	0.00
R186 On 04/08/2016	Bond Future	Sell	160	0.00
R186 On 04/08/2016	Bond Future	Buy	168	0.00
R186 On 04/08/2016	Bond Future	Sell	168	0.00
R186 On 04/08/2016	Bond Future	Buy	205	0.00
R186 On 04/08/2016	Bond Future	Sell	205	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Buy	244	0.00
R186 On 04/08/2016	Bond Future		Sell	244	0.00
R186 On 04/08/2016	Bond Future		Buy	317	0.00
R186 On 04/08/2016	Bond Future		Sell	317	0.00
R186 On 04/08/2016	Bond Future		Buy	394	0.00
R186 On 04/08/2016	Bond Future		Sell	394	0.00
R186 On 04/08/2016	Bond Future		Buy	448	0.00
R186 On 04/08/2016	Bond Future		Sell	448	0.00
R186 On 04/08/2016	Bond Future		Buy	455	0.00
R186 On 04/08/2016	Bond Future		Sell	455	0.00
R186 On 04/08/2016	Bond Future		Sell	511	0.00
R186 On 04/08/2016	Bond Future		Buy	511	0.00
R186 On 04/08/2016	Bond Future		Buy	551	0.00
R186 On 04/08/2016	Bond Future		Sell	551	0.00
R186 On 04/08/2016	Bond Future		Buy	2,616	0.00
R186 On 04/08/2016	Bond Future		Sell	2,616	0.00
R186 On 04/08/2016	Bond Future		Buy	2,616	0.00
R186 On 04/08/2016	Bond Future		Sell	2,616	0.00
<b>R197 Bond Future</b>					
R197 On 04/08/2016	Bond Future		Buy	15	0.00
R197 On 04/08/2016	Bond Future		Sell	15	0.00
R197 On 04/08/2016	Bond Future		Buy	20	0.00
R197 On 04/08/2016	Bond Future		Sell	20	0.00
R197 On 04/08/2016	Bond Future		Buy	40	0.00
R197 On 04/08/2016	Bond Future		Sell	40	0.00
R197 On 04/08/2016	Bond Future		Buy	90	0.00
R197 On 04/08/2016	Bond Future		Sell	90	0.00
R197 On 04/08/2016	Bond Future		Buy	165	0.00
R197 On 04/08/2016	Bond Future		Sell	165	0.00
<b>R203 Bond Future</b>					
R203 On 04/08/2016	Bond Future		Sell	134	0.00
R203 On 04/08/2016	Bond Future		Buy	134	0.00
R203 On 04/08/2016	Bond Future		Buy	134	0.00
R203 On 04/08/2016	Bond Future		Sell	134	0.00
<b>R204 Bond Future</b>					
R204 On 04/08/2016	Bond Future		Sell	10	0.00
R204 On 04/08/2016	Bond Future		Buy	10	0.00
R204 On 04/08/2016	Bond Future		Sell	54	0.00

R204 On 04/08/2016	Bond Future	Buy	54	0.00
R204 On 04/08/2016	Bond Future	Sell	570	0.00
R204 On 04/08/2016	Bond Future	Buy	570	0.00
R204 On 04/08/2016	Bond Future	Sell	634	0.00
R204 On 04/08/2016	Bond Future	Buy	634	0.00

**R2048 Bond Future**

R248 On 04/08/2016	Bond Future	Buy	4	0.00
R248 On 04/08/2016	Bond Future	Sell	4	0.00
R248 On 04/08/2016	Bond Future	Buy	32	0.00
R248 On 04/08/2016	Bond Future	Sell	32	0.00
R248 On 04/08/2016	Bond Future	Buy	36	0.00
R248 On 04/08/2016	Bond Future	Sell	36	0.00

**R209 Bond Future**

R209 On 04/08/2016	Bond Future	Buy	6	0.00
R209 On 04/08/2016	Bond Future	Sell	6	0.00
R209 On 04/08/2016	Bond Future	Buy	7	0.00
R209 On 04/08/2016	Bond Future	Sell	7	0.00
R209 On 04/08/2016	Bond Future	Buy	64	0.00
R209 On 04/08/2016	Bond Future	Sell	64	0.00
R209 On 04/08/2016	Bond Future	Buy	77	0.00
R209 On 04/08/2016	Bond Future	Sell	77	0.00

**R214 Bond Future**

R214 On 04/08/2016	Bond Future	Sell	21	0.00
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	21	0.00

**Grand Total for Daily Detailed Turnover:**

**11,246 0.00**