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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/04/2016

TO DATE : 06/04/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index Term Split 3-7 Years

AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00
AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00

#### R186 Bond Future

R186 On 05/05/2016	Bond Future		Sell	20	0.00
R186 On 05/05/2016	Bond Future		Buy	20	0.00
R186 On 05/05/2016	Bond Future		Buy	137	0.00
R186 On 05/05/2016	Bond Future		Sell	137	0.00
R186 On 05/05/2016	Bond Future		Buy	137	0.00
R186 On 05/05/2016	Bond Future		Sell	137	0.00

#### R197 Bond Future

R197 On 05/05/2016	Bond Future	Sell	2	0.00
R197 On 05/05/2016	Bond Future	Buy	2	0.00
R197 On 05/05/2016	Bond Future	Sell	3	0.00
R197 On 05/05/2016	Bond Future	Buy	3	0.00
R197 On 05/05/2016	Bond Future	Sell	4	0.00
R197 On 05/05/2016	Bond Future	Buy	4	0.00
R197 On 05/05/2016	Bond Future	Sell	4	0.00
R197 On 05/05/2016	Bond Future	Buy	4	0.00
R197 On 05/05/2016	Bond Future	Sell	4	0.00
R197 On 05/05/2016	Bond Future	Buy	4	0.00
R197 On 05/05/2016	Bond Future	Sell	8	0.00
R197 On 05/05/2016	Bond Future	Buy	8	0.00
R197 On 05/05/2016	Bond Future	Buy	25	0.00
R197 On 05/05/2016	Bond Future	Sell	25	0.00
R197 On 05/05/2016	Bond Future	Buy	198	0.00
R197 On 05/05/2016	Bond Future	Sell	198	0.00

**R202 Bond Future**

R202 On 05/05/2016	Bond Future	Buy	1	0.00
R202 On 05/05/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Buy	3	0.00
R202 On 05/05/2016	Bond Future	Sell	3	0.00
R202 On 04/08/2016	Bond Future	Sell	3	0.00
R202 On 04/08/2016	Bond Future	Buy	3	0.00
R202 On 05/05/2016	Bond Future	Sell	4	0.00
R202 On 05/05/2016	Bond Future	Buy	4	0.00
R202 On 04/08/2016	Bond Future	Sell	4	0.00
R202 On 04/08/2016	Bond Future	Buy	4	0.00
R202 On 04/08/2016	Bond Future	Sell	5	0.00
R202 On 04/08/2016	Bond Future	Buy	5	0.00
R202 On 04/08/2016	Bond Future	Sell	8	0.00
R202 On 04/08/2016	Bond Future	Buy	8	0.00
R202 On 04/08/2016	Bond Future	Sell	279	0.00
R202 On 04/08/2016	Bond Future	Buy	279	0.00

**R2040 Bond Future**

2040 On 05/05/2016	Bond Future	Buy	2	0.00
2040 On 05/05/2016	Bond Future	Sell	2	0.00

**R209 Bond Future**

R209 On 05/05/2016	Bond Future	Buy	11	0.00
R209 On 05/05/2016	Bond Future	Sell	11	0.00
R209 On 05/05/2016	Bond Future	Buy	68	0.00
R209 On 05/05/2016	Bond Future	Sell	68	0.00

**R214 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 05/05/2016	Bond Future		Buy	1	0.00
R214 On 05/05/2016	Bond Future		Sell	1	0.00
R214 On 05/05/2016	Bond Future		Buy	1	0.00
R214 On 05/05/2016	Bond Future		Sell	1	0.00
R214 On 05/05/2016	Bond Future		Buy	2	0.00
R214 On 05/05/2016	Bond Future		Sell	2	0.00
R214 On 05/05/2016	Bond Future		Buy	2	0.00
R214 On 05/05/2016	Bond Future		Sell	2	0.00
R214 On 05/05/2016	Bond Future		Buy	3	0.00
R214 On 05/05/2016	Bond Future		Sell	3	0.00
R214 On 05/05/2016	Bond Future		Buy	9	0.00
R214 On 05/05/2016	Bond Future		Sell	9	0.00
R214 On 05/05/2016	Bond Future		Buy	11	0.00
R214 On 05/05/2016	Bond Future		Sell	11	0.00
R214 On 05/05/2016	Bond Future		Sell	18	0.00
R214 On 05/05/2016	Bond Future		Buy	18	0.00
R214 On 05/05/2016	Bond Future		Buy	18	0.00
R214 On 05/05/2016	Bond Future		Sell	18	0.00
R214 On 05/05/2016	Bond Future		Buy	30	0.00
R214 On 05/05/2016	Bond Future		Sell	30	0.00
R214 On 05/05/2016	Bond Future		Buy	32	0.00
R214 On 05/05/2016	Bond Future		Sell	32	0.00
R214 On 05/05/2016	Bond Future		Buy	39	0.00
R214 On 05/05/2016	Bond Future		Sell	39	0.00
R214 On 05/05/2016	Bond Future		Buy	130	0.00
R214 On 05/05/2016	Bond Future		Sell	130	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>1,228</b>	<b>0.00</b>