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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/07/2016

TO DATE : 08/07/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2033 Bond Future

2033 On 04/08/2016	Bond Future		Sell	4	0.00
2033 On 04/08/2016	Bond Future		Buy	4	0.00
2033 On 04/08/2016	Bond Future		Buy	4	0.00
2033 On 04/08/2016	Bond Future		Sell	4	0.00
2033 On 04/08/2016	Bond Future		Sell	4	0.00
2033 On 04/08/2016	Bond Future		Buy	4	0.00
2033 On 04/08/2016	Bond Future		Sell	36	0.00
2033 On 04/08/2016	Bond Future		Buy	36	0.00
2033 On 04/08/2016	Bond Future		Sell	186	0.00
2033 On 04/08/2016	Bond Future		Buy	186	0.00
2033 On 04/08/2016	Bond Future		Buy	222	0.00
2033 On 04/08/2016	Bond Future		Sell	222	0.00

#### I2038 Bond Future

2038 On 04/08/2016	Bond Future	Buy	2	0.00
2038 On 04/08/2016	Bond Future	Sell	2	0.00
2038 On 04/08/2016	Bond Future	Buy	7	0.00
2038 On 04/08/2016	Bond Future	Sell	7	0.00
2038 On 04/08/2016	Bond Future	Buy	165	0.00
2038 On 04/08/2016	Bond Future	Sell	165	0.00
2038 On 04/08/2016	Bond Future	Sell	174	0.00
2038 On 04/08/2016	Bond Future	Buy	174	0.00

**I2046 Bond Future**

2046 On 04/08/2016	Bond Future	Sell	94	0.00
2046 On 04/08/2016	Bond Future	Buy	94	0.00
2046 On 04/08/2016	Bond Future	Sell	356	0.00
2046 On 04/08/2016	Bond Future	Buy	356	0.00
2046 On 04/08/2016	Bond Future	Sell	450	0.00
2046 On 04/08/2016	Bond Future	Buy	450	0.00

**I2050 Bond Future**

2050 On 04/08/2016	Bond Future	Sell	2	0.00
2050 On 04/08/2016	Bond Future	Buy	2	0.00
2050 On 04/08/2016	Bond Future	Buy	2	0.00
2050 On 04/08/2016	Bond Future	Sell	2	0.00
2050 On 04/08/2016	Bond Future	Sell	2	0.00
2050 On 04/08/2016	Bond Future	Buy	2	0.00
2050 On 04/08/2016	Bond Future	Sell	85	0.00
2050 On 04/08/2016	Bond Future	Buy	85	0.00
2050 On 04/08/2016	Bond Future	Sell	415	0.00
2050 On 04/08/2016	Bond Future	Buy	415	0.00
2050 On 04/08/2016	Bond Future	Buy	500	0.00
2050 On 04/08/2016	Bond Future	Sell	500	0.00

**R186 Bond Future**

R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Sell	2	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	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Buy	15	0.00
R186 On 04/08/2016	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016			Buy	15	0.00
R186 On 04/08/2016			Sell	15	0.00
R186 On 04/08/2016			Buy	16	0.00
R186 On 04/08/2016			Sell	16	0.00
R186 On 04/08/2016			Buy	20	0.00
R186 On 04/08/2016			Sell	20	0.00
R186 On 04/08/2016			Buy	93	0.00
R186 On 04/08/2016			Sell	93	0.00
R186 On 04/08/2016			Sell	120	0.00
R186 On 04/08/2016			Buy	120	0.00
R186 On 04/08/2016			Sell	120	0.00
R186 On 04/08/2016			Buy	120	0.00
R186 On 04/08/2016			Buy	139	0.00
R186 On 04/08/2016			Sell	139	0.00
R186 On 04/08/2016			Buy	252	0.00
R186 On 04/08/2016			Sell	252	0.00
R186 On 04/08/2016			Buy	265	0.00
R186 On 04/08/2016			Sell	265	0.00
R186 On 04/08/2016			Sell	306	0.00
R186 On 04/08/2016			Buy	306	0.00

**R197 Bond Future**

R197 On 04/08/2016			Buy	2	0.00
R197 On 04/08/2016			Sell	2	0.00
R197 On 04/08/2016			Buy	2	0.00
R197 On 04/08/2016			Sell	2	0.00
R197 On 04/08/2016			Buy	3	0.00
R197 On 04/08/2016			Sell	3	0.00
R197 On 04/08/2016			Buy	4	0.00
R197 On 04/08/2016			Sell	4	0.00
R197 On 04/08/2016			Buy	4	0.00
R197 On 04/08/2016			Sell	4	0.00
R197 On 04/08/2016			Buy	5	0.00
R197 On 04/08/2016			Sell	5	0.00
R197 On 04/08/2016			Buy	11	0.00
R197 On 04/08/2016			Sell	11	0.00
R197 On 04/08/2016			Sell	31	0.00
R197 On 04/08/2016			Buy	31	0.00

**R202 Bond Future**

R202 On 04/08/2016			Sell	1	0.00
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R202 On 04/08/2016	Bond Future	Buy	1	0.00
R202 On 04/08/2016	Bond Future	Buy	22	0.00
R202 On 04/08/2016	Bond Future	Sell	22	0.00
R202 On 04/08/2016	Bond Future	Buy	26	0.00
R202 On 04/08/2016	Bond Future	Sell	26	0.00
R202 On 04/08/2016	Bond Future	Buy	200	0.00
R202 On 04/08/2016	Bond Future	Sell	200	0.00
R202 On 04/08/2016	Bond Future	Sell	248	0.00
R202 On 04/08/2016	Bond Future	Buy	248	0.00

**R211 Bond Future**

R211 On 04/08/2016	Bond Future	Sell	1	0.00
R211 On 04/08/2016	Bond Future	Buy	1	0.00

**R212 Bond Future**

R212 On 04/08/2016	Bond Future	Sell	1	0.00
R212 On 04/08/2016	Bond Future	Buy	1	0.00

**Grand Total for Daily Detailed Turnover: 4,653 0.00**