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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/07/2016

TO DATE : 19/07/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 04/08/2016	Bond Future		Buy	25	0.00
2025 On 04/08/2016	Bond Future		Sell	25	0.00
2025 On 04/08/2016	Bond Future		Buy	25	0.00
2025 On 04/08/2016	Bond Future		Sell	25	0.00
2025 On 04/08/2016	Bond Future		Buy	30	0.00
2025 On 04/08/2016	Bond Future		Sell	30	0.00
2025 On 04/08/2016	Bond Future		Buy	30	0.00
2025 On 04/08/2016	Bond Future		Sell	30	0.00
2025 On 04/08/2016	Bond Future		Buy	37	0.00
2025 On 04/08/2016	Bond Future		Sell	37	0.00
2025 On 04/08/2016	Bond Future		Buy	37	0.00
2025 On 04/08/2016	Bond Future		Sell	37	0.00
2025 On 04/08/2016	Bond Future		Buy	40	0.00
2025 On 04/08/2016	Bond Future		Sell	40	0.00

2025 On 04/08/2016	Bond Future	Buy	40	0.00
2025 On 04/08/2016	Bond Future	Sell	40	0.00
2025 On 04/08/2016	Bond Future	Buy	233	0.00
2025 On 04/08/2016	Bond Future	Sell	233	0.00
2025 On 04/08/2016	Bond Future	Buy	238	0.00
2025 On 04/08/2016	Bond Future	Sell	238	0.00
2025 On 04/08/2016	Bond Future	Sell	365	0.00
2025 On 04/08/2016	Bond Future	Buy	365	0.00
2025 On 04/08/2016	Bond Future	Buy	370	0.00
2025 On 04/08/2016	Bond Future	Sell	370	0.00

**I2038 Bond Future**

2038 On 04/08/2016	Bond Future	Buy	19	0.00
2038 On 04/08/2016	Bond Future	Sell	19	0.00
2038 On 04/08/2016	Bond Future	Buy	70	0.00
2038 On 04/08/2016	Bond Future	Sell	70	0.00
2038 On 04/08/2016	Bond Future	Buy	89	0.00
2038 On 04/08/2016	Bond Future	Sell	89	0.00

**R186 Bond Future**

R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 03/11/2016	Bond Future	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 03/11/2016	Bond Future	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Sell	3	0.00
R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	5	0.00
R186 On 03/11/2016	Bond Future	Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future		Sell	6	0.00
R186 On 03/11/2016	Bond Future		Buy	6	0.00
R186 On 03/11/2016	Bond Future		Sell	7	0.00
R186 On 03/11/2016	Bond Future		Buy	7	0.00
R186 On 03/11/2016	Bond Future		Sell	7	0.00
R186 On 03/11/2016	Bond Future		Buy	7	0.00
R186 On 03/11/2016	Bond Future		Sell	8	0.00
R186 On 03/11/2016	Bond Future		Buy	8	0.00
R186 On 03/11/2016	Bond Future		Sell	8	0.00
R186 On 03/11/2016	Bond Future		Buy	8	0.00
R186 On 03/11/2016	Bond Future		Sell	9	0.00
R186 On 03/11/2016	Bond Future		Buy	9	0.00
R186 On 03/11/2016	Bond Future		Sell	10	0.00
R186 On 03/11/2016	Bond Future		Buy	10	0.00
R186 On 03/11/2016	Bond Future		Sell	10	0.00
R186 On 03/11/2016	Bond Future		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Buy	11	0.00
R186 On 04/08/2016	Bond Future		Sell	11	0.00
R186 On 03/11/2016	Bond Future		Sell	11	0.00
R186 On 03/11/2016	Bond Future		Buy	11	0.00
R186 On 03/11/2016	Bond Future		Sell	11	0.00
R186 On 03/11/2016	Bond Future		Buy	11	0.00
R186 On 03/11/2016	Bond Future		Sell	12	0.00
R186 On 03/11/2016	Bond Future		Buy	12	0.00
R186 On 04/08/2016	Bond Future		Buy	22	0.00
R186 On 04/08/2016	Bond Future		Sell	22	0.00
R186 On 03/11/2016	Bond Future		Sell	25	0.00
R186 On 03/11/2016	Bond Future		Buy	25	0.00
R186 On 03/11/2016	Bond Future		Sell	27	0.00
R186 On 03/11/2016	Bond Future		Buy	27	0.00
R186 On 03/11/2016	Bond Future		Sell	35	0.00
R186 On 03/11/2016	Bond Future		Buy	35	0.00
R186 On 03/11/2016	Bond Future		Sell	37	0.00
R186 On 03/11/2016	Bond Future		Buy	37	0.00
R186 On 03/11/2016	Bond Future		Sell	76	0.00
R186 On 03/11/2016	Bond Future		Buy	76	0.00
R186 On 03/11/2016	Bond Future		Sell	79	0.00
R186 On 03/11/2016	Bond Future		Buy	79	0.00
R186 On 04/08/2016	Bond Future		Buy	80	0.00
R186 On 04/08/2016	Bond Future		Sell	80	0.00
R186 On 04/08/2016	Bond Future		Sell	80	0.00
R186 On 04/08/2016	Bond Future		Buy	80	0.00

R186 On 03/11/2016	Bond Future	Buy	200	0.00
R186 On 03/11/2016	Bond Future	Sell	200	0.00
R186 On 03/11/2016	Bond Future	Buy	210	0.00
R186 On 03/11/2016	Bond Future	Sell	210	0.00

**R2030 Bond Future**

2030 On 03/11/2016	Bond Future	Sell	12	0.00
2030 On 03/11/2016	Bond Future	Buy	12	0.00
2030 On 03/11/2016	Bond Future	Sell	13	0.00
2030 On 03/11/2016	Bond Future	Buy	13	0.00
2030 On 03/11/2016	Bond Future	Sell	19	0.00
2030 On 03/11/2016	Bond Future	Buy	19	0.00
2030 On 03/11/2016	Bond Future	Sell	23	0.00
2030 On 03/11/2016	Bond Future	Buy	23	0.00
2030 On 03/11/2016	Bond Future	Sell	24	0.00
2030 On 03/11/2016	Bond Future	Buy	24	0.00
2030 On 03/11/2016	Bond Future	Sell	79	0.00
2030 On 03/11/2016	Bond Future	Buy	79	0.00
2030 On 03/11/2016	Bond Future	Sell	81	0.00
2030 On 03/11/2016	Bond Future	Buy	81	0.00
2030 On 03/11/2016	Bond Future	Sell	82	0.00
2030 On 03/11/2016	Bond Future	Buy	82	0.00
2030 On 03/11/2016	Bond Future	Buy	85	0.00
2030 On 03/11/2016	Bond Future	Sell	85	0.00
2030 On 03/11/2016	Bond Future	Buy	85	0.00
2030 On 03/11/2016	Bond Future	Sell	85	0.00
2030 On 03/11/2016	Bond Future	Sell	86	0.00
2030 On 03/11/2016	Bond Future	Buy	86	0.00
2030 On 03/11/2016	Bond Future	Sell	98	0.00
2030 On 03/11/2016	Bond Future	Buy	98	0.00
2030 On 03/11/2016	Bond Future	Sell	100	0.00
2030 On 03/11/2016	Bond Future	Buy	100	0.00
2030 On 03/11/2016	Bond Future	Sell	119	0.00
2030 On 03/11/2016	Bond Future	Buy	119	0.00
2030 On 03/11/2016	Bond Future	Sell	127	0.00
2030 On 03/11/2016	Bond Future	Buy	127	0.00
2030 On 03/11/2016	Bond Future	Sell	135	0.00
2030 On 03/11/2016	Bond Future	Buy	135	0.00
2030 On 03/11/2016	Bond Future	Sell	175	0.00
2030 On 03/11/2016	Bond Future	Buy	175	0.00
2030 On 03/11/2016	Bond Future	Sell	177	0.00
2030 On 03/11/2016	Bond Future	Buy	177	0.00
2030 On 03/11/2016	Bond Future	Sell	187	0.00
2030 On 03/11/2016	Bond Future	Buy	187	0.00
2030 On 03/11/2016	Bond Future	Sell	214	0.00
2030 On 03/11/2016	Bond Future	Buy	214	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/11/2016	Bond Future		Sell	228	0.00
2030 On 03/11/2016	Bond Future		Buy	228	0.00
2030 On 03/11/2016	Bond Future		Sell	311	0.00
2030 On 03/11/2016	Bond Future		Buy	311	0.00
2030 On 03/11/2016	Bond Future		Sell	323	0.00
2030 On 03/11/2016	Bond Future		Buy	323	0.00
2030 On 03/11/2016	Bond Future		Sell	325	0.00
2030 On 03/11/2016	Bond Future		Buy	325	0.00
2030 On 03/11/2016	Bond Future		Sell	348	0.00
2030 On 03/11/2016	Bond Future		Buy	348	0.00
2030 On 03/11/2016	Bond Future		Sell	438	0.00
2030 On 03/11/2016	Bond Future		Buy	438	0.00
2030 On 03/11/2016	Bond Future		Sell	866	0.00
2030 On 03/11/2016	Bond Future		Buy	866	0.00
2030 On 03/11/2016	Bond Future		Buy	4,760	0.00
2030 On 03/11/2016	Bond Future		Sell	4,760	0.00
<b>R2032 Bond Future</b>					
2032 On 04/08/2016	Bond Future		Sell	13	0.00
2032 On 04/08/2016	Bond Future		Buy	13	0.00
<b>R204 Bond Future</b>					
R204 On 04/08/2016	Bond Future		Buy	155	0.00
R204 On 04/08/2016	Bond Future		Sell	155	0.00
<b>R208 Bond Futures</b>					
R208 On 04/08/2016	Bond Future		Buy	6	0.00
R208 On 04/08/2016	Bond Future		Sell	6	0.00
<b>R213 Bond Future</b>					
R213 On 04/08/2016	Bond Future		Sell	3	0.00
R213 On 04/08/2016	Bond Future		Buy	3	0.00
R213 On 04/08/2016	Bond Future		Sell	3	0.00
R213 On 04/08/2016	Bond Future		Buy	3	0.00
R213 On 04/08/2016	Bond Future		Sell	4	0.00
R213 On 04/08/2016	Bond Future		Buy	4	0.00
R213 On 04/08/2016	Bond Future		Sell	4	0.00
R213 On 04/08/2016	Bond Future		Buy	4	0.00
R213 On 04/08/2016	Bond Future		Sell	6	0.00
R213 On 04/08/2016	Bond Future		Buy	6	0.00
R213 On 04/08/2016	Bond Future		Sell	7	0.00

R213 On 04/08/2016	Bond Future	Buy	7	0.00
R213 On 04/08/2016	Bond Future	Sell	19	0.00
R213 On 04/08/2016	Bond Future	Buy	19	0.00
R213 On 04/08/2016	Bond Future	Sell	22	0.00
R213 On 04/08/2016	Bond Future	Buy	22	0.00
R213 On 04/08/2016	Bond Future	Sell	22	0.00
R213 On 04/08/2016	Bond Future	Buy	22	0.00
R213 On 04/08/2016	Bond Future	Sell	24	0.00
R213 On 04/08/2016	Bond Future	Buy	24	0.00
R213 On 04/08/2016	Bond Future	Sell	24	0.00
R213 On 04/08/2016	Bond Future	Buy	24	0.00
R213 On 04/08/2016	Bond Future	Sell	27	0.00
R213 On 04/08/2016	Bond Future	Buy	27	0.00
R213 On 04/08/2016	Bond Future	Sell	28	0.00
R213 On 04/08/2016	Bond Future	Buy	28	0.00
R213 On 04/08/2016	Bond Future	Sell	30	0.00
R213 On 04/08/2016	Bond Future	Buy	30	0.00
R213 On 04/08/2016	Bond Future	Sell	50	0.00
R213 On 04/08/2016	Bond Future	Buy	50	0.00
R213 On 04/08/2016	Bond Future	Sell	63	0.00
R213 On 04/08/2016	Bond Future	Buy	63	0.00
R213 On 04/08/2016	Bond Future	Buy	124	0.00
R213 On 04/08/2016	Bond Future	Sell	124	0.00
R213 On 04/08/2016	Bond Future	Sell	154	0.00
R213 On 04/08/2016	Bond Future	Buy	154	0.00
R213 On 04/08/2016	Bond Future	Sell	254	0.00
R213 On 04/08/2016	Bond Future	Buy	254	0.00
R213 On 04/08/2016	Bond Future	Sell	316	0.00
R213 On 04/08/2016	Bond Future	Buy	316	0.00
R213 On 04/08/2016	Bond Future	Sell	527	0.00
R213 On 04/08/2016	Bond Future	Buy	527	0.00
R213 On 04/08/2016	Bond Future	Buy	657	0.00
R213 On 04/08/2016	Bond Future	Sell	657	0.00

**R214 Bond Future**

R214 On 04/08/2016	Bond Future	Buy	14	0.00
R214 On 04/08/2016	Bond Future	Sell	14	0.00

**Grand Total for Daily Detailed Turnover:**

**14,737 0.00**