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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/08/2016

TO DATE : 08/08/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	31	0.00
R186 On 03/11/2016	Bond Future		Buy	31	0.00
R186 On 03/11/2016	Bond Future		Sell	40	0.00
R186 On 03/11/2016	Bond Future		Buy	40	0.00
R186 On 03/11/2016	Bond Future		Sell	90	0.00
R186 On 03/11/2016	Bond Future		Buy	90	0.00
R186 On 03/11/2016	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Buy	100	0.00
R186 On 03/11/2016	Bond Future		Sell	150	0.00
R186 On 03/11/2016	Bond Future		Buy	150	0.00
R186 On 03/11/2016	Bond Future		Sell	180	0.00
R186 On 03/11/2016	Bond Future		Buy	180	0.00
R186 On 03/11/2016	Bond Future		Sell	200	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	200	0.00
R186 On 03/11/2016	Bond Future	Sell	251	0.00
R186 On 03/11/2016	Bond Future	Buy	251	0.00
R186 On 03/11/2016	Bond Future	Sell	800	0.00
R186 On 03/11/2016	Bond Future	Buy	800	0.00
R186 On 03/11/2016	Bond Future	Buy	890	0.00
R186 On 03/11/2016	Bond Future	Sell	890	0.00
R186 On 03/11/2016	Bond Future	Sell	1,000	0.00
R186 On 03/11/2016	Bond Future	Buy	1,000	0.00
R186 On 03/11/2016	Bond Future	Sell	1,650	0.00
R186 On 03/11/2016	Bond Future	Buy	1,650	0.00

**R2023 Bond Future**

R023 On 03/11/2016	Bond Future	Sell	14	0.00
R023 On 03/11/2016	Bond Future	Buy	14	0.00
R023 On 03/11/2016	Bond Future	Sell	30	0.00
R023 On 03/11/2016	Bond Future	Buy	30	0.00
R023 On 03/11/2016	Bond Future	Buy	44	0.00
R023 On 03/11/2016	Bond Future	Sell	44	0.00

**R2032 Bond Future**

2032 On 03/11/2016	Bond Future	Sell	76	0.00
2032 On 03/11/2016	Bond Future	Buy	76	0.00
2032 On 03/11/2016	Bond Future	Sell	180	0.00
2032 On 03/11/2016	Bond Future	Buy	180	0.00
2032 On 03/11/2016	Bond Future	Sell	520	0.00
2032 On 03/11/2016	Bond Future	Buy	520	0.00
2032 On 03/11/2016	Bond Future	Buy	776	0.00
2032 On 03/11/2016	Bond Future	Sell	776	0.00

**R2037 Bond Future**

2037 On 03/11/2016	Bond Future	Buy	202	0.00
2037 On 03/11/2016	Bond Future	Sell	202	0.00
2037 On 03/11/2016	Bond Future	Sell	202	0.00
2037 On 03/11/2016	Bond Future	Buy	202	0.00
2037 On 03/11/2016	Bond Future	Buy	202	0.00
2037 On 03/11/2016	Bond Future	Sell	202	0.00

**R204 Bond Future**

R204 On 03/11/2016	Bond Future	Sell	100	0.00
R204 On 03/11/2016	Bond Future	Buy	100	0.00
R204 On 03/11/2016	Bond Future	Sell	100	0.00
R204 On 03/11/2016	Bond Future	Buy	100	0.00

**R207 Bond Future**

