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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/08/2016

TO DATE : 18/08/2016

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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	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	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	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	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00

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	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 03/11/2016	Bond Future	Sell	15	0.00
R186 On 03/11/2016	Bond Future	Buy	15	0.00
R186 On 03/11/2016	Bond Future	Sell	17	0.00
R186 On 03/11/2016	Bond Future	Buy	17	0.00
R186 On 03/11/2016	Bond Future	Sell	34	0.00
R186 On 03/11/2016	Bond Future	Buy	34	0.00
R186 On 03/11/2016	Bond Future	Sell	224	0.00
R186 On 03/11/2016	Bond Future	Buy	224	0.00
R186 On 03/11/2016	Bond Future	Sell	270	0.00
R186 On 03/11/2016	Bond Future	Buy	270	0.00
R186 On 03/11/2016	Bond Future	Sell	342	0.00
R186 On 03/11/2016	Bond Future	Buy	342	0.00
R186 On 03/11/2016	Bond Future	Sell	417	0.00
R186 On 03/11/2016	Bond Future	Buy	417	0.00

**R197 Bond Future**

R197 On 03/11/2016	Bond Future	Sell	1	0.00
R197 On 03/11/2016	Bond Future	Buy	1	0.00
R197 On 03/11/2016	Bond Future	Sell	1	0.00
R197 On 03/11/2016	Bond Future	Buy	1	0.00
R197 On 03/11/2016	Bond Future	Sell	1	0.00
R197 On 03/11/2016	Bond Future	Buy	1	0.00
R197 On 03/11/2016	Bond Future	Sell	1	0.00
R197 On 03/11/2016	Bond Future	Buy	1	0.00
R197 On 03/11/2016	Bond Future	Buy	2	0.00
R197 On 03/11/2016	Bond Future	Sell	2	0.00
R197 On 03/11/2016	Bond Future	Buy	2	0.00
R197 On 03/11/2016	Bond Future	Sell	2	0.00
R197 On 03/11/2016	Bond Future	Buy	2	0.00
R197 On 03/11/2016	Bond Future	Sell	2	0.00
R197 On 03/11/2016	Bond Future	Buy	3	0.00
R197 On 03/11/2016	Bond Future	Sell	3	0.00
R197 On 03/11/2016	Bond Future	Buy	4	0.00
R197 On 03/11/2016	Bond Future	Sell	4	0.00
R197 On 03/11/2016	Bond Future	Buy	4	0.00
R197 On 03/11/2016	Bond Future	Sell	4	0.00
R197 On 03/11/2016	Bond Future	Buy	4	0.00
R197 On 03/11/2016	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 03/11/2016	Bond Future		Buy	5	0.00
R197 On 03/11/2016	Bond Future		Sell	5	0.00
R197 On 03/11/2016	Bond Future		Buy	6	0.00
R197 On 03/11/2016	Bond Future		Sell	6	0.00
R197 On 03/11/2016	Bond Future		Buy	6	0.00
R197 On 03/11/2016	Bond Future		Sell	6	0.00
R197 On 03/11/2016	Bond Future		Buy	6	0.00
R197 On 03/11/2016	Bond Future		Sell	6	0.00
R197 On 03/11/2016	Bond Future		Buy	6	0.00
R197 On 03/11/2016	Bond Future		Sell	6	0.00
R197 On 03/11/2016	Bond Future		Buy	13	0.00
R197 On 03/11/2016	Bond Future		Sell	13	0.00
R197 On 03/11/2016	Bond Future		Sell	42	0.00
R197 On 03/11/2016	Bond Future		Buy	42	0.00
R197 On 03/11/2016	Bond Future		Buy	43	0.00
R197 On 03/11/2016	Bond Future		Sell	43	0.00
R197 On 03/11/2016	Bond Future		Sell	110	0.00
R197 On 03/11/2016	Bond Future		Buy	110	0.00
<b>R2023 Bond Future</b>					
R023 On 03/11/2016	Bond Future		Buy	50	0.00
R023 On 03/11/2016	Bond Future		Sell	50	0.00
R023 On 03/11/2016	Bond Future		Buy	50	0.00
R023 On 03/11/2016	Bond Future		Sell	50	0.00
R023 On 03/11/2016	Bond Future		Sell	200	0.00
R023 On 03/11/2016	Bond Future		Buy	200	0.00
R023 On 03/11/2016	Bond Future		Sell	300	0.00
R023 On 03/11/2016	Bond Future		Buy	300	0.00
<b>R2030 Bond Future</b>					
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	248	0.00
2030 On 03/11/2016	Bond Future		Buy	248	0.00
2030 On 03/11/2016	Bond Future		Buy	250	0.00
2030 On 03/11/2016	Bond Future		Sell	250	0.00
<b>R204 Bond Future</b>					
R204 On 03/11/2016	Bond Future		Buy	4	0.00
R204 On 03/11/2016	Bond Future		Sell	4	0.00
R204 On 03/11/2016	Bond Future		Buy	8	0.00

R204 On 03/11/2016	Bond Future	Sell	8	0.00
R204 On 03/11/2016	Bond Future	Buy	9	0.00
R204 On 03/11/2016	Bond Future	Sell	9	0.00
R204 On 03/11/2016	Bond Future	Buy	13	0.00
R204 On 03/11/2016	Bond Future	Sell	13	0.00
R204 On 03/11/2016	Bond Future	Buy	15	0.00
R204 On 03/11/2016	Bond Future	Sell	15	0.00
R204 On 03/11/2016	Bond Future	Buy	26	0.00
R204 On 03/11/2016	Bond Future	Sell	26	0.00
R204 On 03/11/2016	Bond Future	Buy	28	0.00
R204 On 03/11/2016	Bond Future	Sell	28	0.00
R204 On 03/11/2016	Bond Future	Sell	45	0.00
R204 On 03/11/2016	Bond Future	Buy	45	0.00
R204 On 03/11/2016	Bond Future	Buy	45	0.00
R204 On 03/11/2016	Bond Future	Sell	45	0.00
R204 On 03/11/2016	Bond Future	Buy	152	0.00
R204 On 03/11/2016	Bond Future	Sell	152	0.00
R204 On 03/11/2016	Bond Future	Buy	286	0.00
R204 On 03/11/2016	Bond Future	Sell	286	0.00
R204 On 03/11/2016	Bond Future	Buy	500	0.00
R204 On 03/11/2016	Bond Future	Sell	500	0.00

**R2048 Bond Future**

R248 On 03/11/2016	Bond Future	Sell	32	0.00
R248 On 03/11/2016	Bond Future	Buy	32	0.00
R248 On 03/11/2016	Bond Future	Buy	32	0.00
R248 On 03/11/2016	Bond Future	Sell	32	0.00

**R207 Bond Future**

R207 On 03/11/2016	Bond Future	Buy	5	0.00
R207 On 03/11/2016	Bond Future	Sell	5	0.00
R207 On 03/11/2016	Bond Future	Sell	7	0.00
R207 On 03/11/2016	Bond Future	Buy	7	0.00
R207 On 03/11/2016	Bond Future	Sell	7	0.00
R207 On 03/11/2016	Bond Future	Buy	7	0.00
R207 On 03/11/2016	Bond Future	Buy	17	0.00
R207 On 03/11/2016	Bond Future	Sell	17	0.00
R207 On 03/11/2016	Bond Future	Buy	60	0.00
R207 On 03/11/2016	Bond Future	Sell	60	0.00
R207 On 03/11/2016	Bond Future	Buy	99	0.00
R207 On 03/11/2016	Bond Future	Sell	99	0.00
R207 On 03/11/2016	Bond Future	Buy	120	0.00
R207 On 03/11/2016	Bond Future	Sell	120	0.00
R207 On 03/11/2016	Bond Future	Buy	285	0.00
R207 On 03/11/2016	Bond Future	Sell	285	0.00
R207 On 03/11/2016	Bond Future	Buy	363	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 03/11/2016	Bond Future		Sell	363	0.00
R207 On 03/11/2016	Bond Future		Buy	444	0.00
R207 On 03/11/2016	Bond Future		Sell	444	0.00
R207 On 03/11/2016	Bond Future		Buy	1,292	0.00
R207 On 03/11/2016	Bond Future		Sell	1,292	0.00
R207 On 03/11/2016	Bond Future		Buy	2,500	0.00
R207 On 03/11/2016	Bond Future		Sell	2,500	0.00

**R208 Bond Futures**

R208 On 03/11/2016	Bond Future		Buy	20	0.00
R208 On 03/11/2016	Bond Future		Sell	20	0.00
R208 On 03/11/2016	Bond Future		Buy	32	0.00
R208 On 03/11/2016	Bond Future		Sell	32	0.00
R208 On 03/11/2016	Bond Future		Buy	45	0.00
R208 On 03/11/2016	Bond Future		Sell	45	0.00
R208 On 03/11/2016	Bond Future		Buy	50	0.00
R208 On 03/11/2016	Bond Future		Sell	50	0.00
R208 On 03/11/2016	Bond Future		Buy	58	0.00
R208 On 03/11/2016	Bond Future		Sell	58	0.00
R208 On 03/11/2016	Bond Future		Buy	62	0.00
R208 On 03/11/2016	Bond Future		Sell	62	0.00
R208 On 03/11/2016	Bond Future		Buy	89	0.00
R208 On 03/11/2016	Bond Future		Sell	89	0.00
R208 On 03/11/2016	Bond Future		Buy	100	0.00
R208 On 03/11/2016	Bond Future		Sell	100	0.00
R208 On 03/11/2016	Bond Future		Buy	159	0.00
R208 On 03/11/2016	Bond Future		Sell	159	0.00
R208 On 03/11/2016	Bond Future		Buy	258	0.00
R208 On 03/11/2016	Bond Future		Sell	258	0.00
R208 On 03/11/2016	Bond Future		Buy	530	0.00
R208 On 03/11/2016	Bond Future		Sell	530	0.00
R208 On 03/11/2016	Bond Future		Buy	547	0.00
R208 On 03/11/2016	Bond Future		Sell	547	0.00
R208 On 03/11/2016	Bond Future		Buy	1,800	0.00
R208 On 03/11/2016	Bond Future		Sell	1,800	0.00

**R209 Bond Future**

R209 On 03/11/2016	Bond Future		Buy	10	0.00
R209 On 03/11/2016	Bond Future		Sell	10	0.00

**R212 Bond Future**

R212 On 03/11/2016	Bond Future	Buy	1	0.00
R212 On 03/11/2016	Bond Future	Sell	1	0.00
R212 On 03/11/2016	Bond Future	Buy	1	0.00
R212 On 03/11/2016	Bond Future	Sell	1	0.00
R212 On 03/11/2016	Bond Future	Buy	1	0.00
R212 On 03/11/2016	Bond Future	Sell	1	0.00
R212 On 03/11/2016	Bond Future	Buy	2	0.00
R212 On 03/11/2016	Bond Future	Sell	2	0.00
R212 On 03/11/2016	Bond Future	Buy	2	0.00
R212 On 03/11/2016	Bond Future	Sell	2	0.00
R212 On 03/11/2016	Bond Future	Buy	2	0.00
R212 On 03/11/2016	Bond Future	Sell	2	0.00
R212 On 03/11/2016	Bond Future	Buy	3	0.00
R212 On 03/11/2016	Bond Future	Sell	3	0.00
R212 On 03/11/2016	Bond Future	Buy	3	0.00
R212 On 03/11/2016	Bond Future	Sell	3	0.00
R212 On 03/11/2016	Bond Future	Buy	4	0.00
R212 On 03/11/2016	Bond Future	Sell	4	0.00
R212 On 03/11/2016	Bond Future	Buy	4	0.00
R212 On 03/11/2016	Bond Future	Sell	4	0.00
R212 On 03/11/2016	Bond Future	Sell	5	0.00
R212 On 03/11/2016	Bond Future	Buy	5	0.00
R212 On 03/11/2016	Bond Future	Buy	6	0.00
R212 On 03/11/2016	Bond Future	Sell	6	0.00
R212 On 03/11/2016	Bond Future	Buy	11	0.00
R212 On 03/11/2016	Bond Future	Sell	11	0.00
R212 On 03/11/2016	Bond Future	Buy	13	0.00
R212 On 03/11/2016	Bond Future	Sell	13	0.00
R212 On 03/11/2016	Bond Future	Buy	13	0.00
R212 On 03/11/2016	Bond Future	Sell	13	0.00
R212 On 03/11/2016	Bond Future	Buy	16	0.00
R212 On 03/11/2016	Bond Future	Sell	16	0.00
R212 On 03/11/2016	Bond Future	Buy	36	0.00
R212 On 03/11/2016	Bond Future	Sell	36	0.00
R212 On 03/11/2016	Bond Future	Buy	77	0.00
R212 On 03/11/2016	Bond Future	Sell	77	0.00
R212 On 03/11/2016	Bond Future	Sell	200	0.00
R212 On 03/11/2016	Bond Future	Buy	200	0.00

**R214 Bond Future**

R214 On 03/11/2016	Bond Future	Buy	9	0.00
R214 On 03/11/2016	Bond Future	Sell	9	0.00
R214 On 03/11/2016	Bond Future	Buy	14	0.00
R214 On 03/11/2016	Bond Future	Sell	14	0.00
R214 On 03/11/2016	Bond Future	Sell	23	0.00
R214 On 03/11/2016	Bond Future	Buy	23	0.00

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****13,336****0.00**