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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/08/2016

TO DATE : 23/08/2016

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

2025 On 03/11/2016	Bond Future		Buy	1	0.00
2025 On 03/11/2016	Bond Future		Sell	1	0.00
2025 On 03/11/2016	Bond Future		Buy	1	0.00
2025 On 03/11/2016	Bond Future		Sell	1	0.00
2025 On 03/11/2016	Bond Future		Buy	1	0.00
2025 On 03/11/2016	Bond Future		Sell	1	0.00
2025 On 03/11/2016	Bond Future		Buy	2	0.00
2025 On 03/11/2016	Bond Future		Sell	2	0.00
2025 On 03/11/2016	Bond Future		Buy	3	0.00
2025 On 03/11/2016	Bond Future		Sell	3	0.00
2025 On 03/11/2016	Bond Future		Buy	3	0.00
2025 On 03/11/2016	Bond Future		Sell	3	0.00
2025 On 03/11/2016	Bond Future		Buy	4	0.00
2025 On 03/11/2016	Bond Future		Sell	4	0.00

2025 On 03/11/2016	Bond Future		Buy	4	0.00
2025 On 03/11/2016	Bond Future		Sell	4	0.00
2025 On 03/11/2016	Bond Future		Buy	5	0.00
2025 On 03/11/2016	Bond Future		Sell	5	0.00
2025 On 03/11/2016	Bond Future		Buy	5	0.00
2025 On 03/11/2016	Bond Future		Sell	5	0.00
2025 On 03/11/2016	Bond Future		Buy	10	0.00
2025 On 03/11/2016	Bond Future		Sell	10	0.00
2025 On 03/11/2016	Bond Future		Buy	11	0.00
2025 On 03/11/2016	Bond Future		Sell	11	0.00
2025 On 03/11/2016	Bond Future		Buy	20	0.00
2025 On 03/11/2016	Bond Future		Sell	20	0.00
2025 On 03/11/2016	Bond Future		Buy	70	0.00
2025 On 03/11/2016	Bond Future		Sell	70	0.00

**Jibar Tradeable Future**

JBAF On 21/09/2016	Jibar Tradeable Future		Sell	1	0.00
JBAF On 21/09/2016	Jibar Tradeable Future		Buy	1	0.00
JBAF On 15/03/2017	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 15/03/2017	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 15/03/2017	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 15/03/2017	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00

**R186 Bond Future**

R186 On 03/11/2016	Bond Future	8.30	Call	Buy	1	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Sell	1	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Buy	1	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Sell	1	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Sell	1	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Buy	1	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Buy	4	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Sell	4	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Buy	4	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	14	0.00
R186 On 03/11/2016	Bond Future			Sell	14	0.00
R186 On 03/11/2016	Bond Future			Buy	14	0.00
R186 On 03/11/2016	Bond Future			Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/11/2016	Bond Future	8.30	Call	Buy	25	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Sell	25	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Buy	25	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Sell	25	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Sell	25	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Buy	25	0.00
R186 On 03/11/2016	Bond Future			Sell	57	0.00
R186 On 03/11/2016	Bond Future			Buy	57	0.00
R186 On 03/11/2016	Bond Future			Buy	72	0.00
R186 On 03/11/2016	Bond Future			Sell	72	0.00
R186 On 03/11/2016	Bond Future			Sell	100	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			Buy	100	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Buy	121	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Sell	121	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Buy	121	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Sell	121	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Sell	121	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Buy	121	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Sell	150	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Buy	150	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Sell	150	0.00
R186 On 03/11/2016	Bond Future	8.30	Call	Buy	150	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Sell	150	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Buy	150	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Sell	150	0.00
R186 On 03/11/2016	Bond Future	8.82	Put	Buy	150	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Buy	150	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Sell	150	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Sell	150	0.00
R186 On 03/11/2016	Bond Future	8.52	Put	Buy	150	0.00
R186 On 03/11/2016	Bond Future			Buy	200	0.00
R186 On 03/11/2016	Bond Future			Sell	200	0.00

**R197 Bond Future**

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	5	0.00
R197 On 03/11/2016	Bond Future			Sell	5	0.00

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	7	0.00
R197 On 03/11/2016	Bond Future	Sell	7	0.00
R197 On 03/11/2016	Bond Future	Buy	8	0.00
R197 On 03/11/2016	Bond Future	Sell	8	0.00
R197 On 03/11/2016	Bond Future	Buy	11	0.00
R197 On 03/11/2016	Bond Future	Sell	11	0.00
R197 On 03/11/2016	Bond Future	Buy	12	0.00
R197 On 03/11/2016	Bond Future	Sell	12	0.00
R197 On 03/11/2016	Bond Future	Buy	14	0.00
R197 On 03/11/2016	Bond Future	Sell	14	0.00
R197 On 03/11/2016	Bond Future	Buy	20	0.00
R197 On 03/11/2016	Bond Future	Sell	20	0.00
R197 On 03/11/2016	Bond Future	Buy	26	0.00
R197 On 03/11/2016	Bond Future	Sell	26	0.00
R197 On 03/11/2016	Bond Future	Buy	26	0.00
R197 On 03/11/2016	Bond Future	Sell	26	0.00
R197 On 03/11/2016	Bond Future	Sell	28	0.00
R197 On 03/11/2016	Bond Future	Buy	28	0.00
R197 On 03/11/2016	Bond Future	Buy	29	0.00
R197 On 03/11/2016	Bond Future	Sell	29	0.00
R197 On 03/11/2016	Bond Future	Buy	34	0.00
R197 On 03/11/2016	Bond Future	Sell	34	0.00
R197 On 03/11/2016	Bond Future	Buy	34	0.00
R197 On 03/11/2016	Bond Future	Sell	34	0.00
R197 On 03/11/2016	Bond Future	Buy	34	0.00
R197 On 03/11/2016	Bond Future	Sell	34	0.00
R197 On 03/11/2016	Bond Future	Buy	39	0.00
R197 On 03/11/2016	Bond Future	Sell	39	0.00
R197 On 03/11/2016	Bond Future	Buy	75	0.00
R197 On 03/11/2016	Bond Future	Sell	75	0.00
R197 On 03/11/2016	Bond Future	Buy	177	0.00
R197 On 03/11/2016	Bond Future	Sell	177	0.00
R197 On 03/11/2016	Bond Future	Sell	604	0.00
R197 On 03/11/2016	Bond Future	Buy	604	0.00

**R2023 Bond Future**

R023 On 03/11/2016	Bond Future	Buy	182	0.00
R023 On 03/11/2016	Bond Future	Sell	182	0.00
R023 On 03/11/2016	Bond Future	Sell	182	0.00
R023 On 03/11/2016	Bond Future	Buy	182	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R204 Bond Future</b>					
R204 On 03/11/2016			Buy	350	0.00
R204 On 03/11/2016			Sell	350	0.00
<b>R209 Bond Future</b>					
R209 On 03/11/2016	8.81	Call	Buy	19	0.00
R209 On 03/11/2016	8.81	Call	Sell	19	0.00
R209 On 03/11/2016	9.04	Put	Sell	19	0.00
R209 On 03/11/2016	9.04	Put	Buy	19	0.00
R209 On 03/11/2016	9.34	Put	Buy	19	0.00
R209 On 03/11/2016	9.34	Put	Sell	19	0.00
R209 On 03/11/2016	8.81	Call	Buy	39	0.00
R209 On 03/11/2016	8.81	Call	Sell	39	0.00
R209 On 03/11/2016	9.04	Put	Sell	39	0.00
R209 On 03/11/2016	9.04	Put	Buy	39	0.00
R209 On 03/11/2016	9.34	Put	Buy	39	0.00
R209 On 03/11/2016	9.34	Put	Sell	39	0.00
R209 On 03/11/2016	8.81	Call	Buy	57	0.00
R209 On 03/11/2016	8.81	Call	Sell	57	0.00
R209 On 03/11/2016	9.04	Put	Sell	57	0.00
R209 On 03/11/2016	9.04	Put	Buy	57	0.00
R209 On 03/11/2016	9.34	Put	Buy	57	0.00
R209 On 03/11/2016	9.34	Put	Sell	57	0.00
R209 On 03/11/2016	8.81	Call	Buy	80	0.00
R209 On 03/11/2016	8.81	Call	Sell	80	0.00
R209 On 03/11/2016	9.04	Put	Sell	80	0.00
R209 On 03/11/2016	9.34	Put	Buy	80	0.00
R209 On 03/11/2016	9.34	Put	Sell	80	0.00
R209 On 03/11/2016	9.04	Put	Buy	80	0.00
R209 On 03/11/2016	8.81	Call	Buy	115	0.00
R209 On 03/11/2016	8.81	Call	Sell	115	0.00
R209 On 03/11/2016	9.04	Put	Buy	115	0.00
R209 On 03/11/2016	9.04	Put	Sell	115	0.00
R209 On 03/11/2016	9.34	Put	Buy	115	0.00
R209 On 03/11/2016	9.34	Put	Sell	115	0.00
R209 On 03/11/2016	8.81	Call	Buy	150	0.00
R209 On 03/11/2016	8.81	Call	Sell	150	0.00
R209 On 03/11/2016	9.34	Put	Buy	150	0.00
R209 On 03/11/2016	9.34	Put	Sell	150	0.00
R209 On 03/11/2016	9.04	Put	Sell	150	0.00

R209 On 03/11/2016	Bond Future	9.04	Put	Buy	150	0.00
R209 On 03/11/2016	Bond Future	8.81	Call	Buy	230	0.00
R209 On 03/11/2016	Bond Future	8.81	Call	Sell	230	0.00
R209 On 03/11/2016	Bond Future	9.04	Put	Sell	230	0.00
R209 On 03/11/2016	Bond Future	9.04	Put	Buy	230	0.00
R209 On 03/11/2016	Bond Future	9.34	Put	Buy	230	0.00
R209 On 03/11/2016	Bond Future	9.34	Put	Sell	230	0.00
R209 On 03/11/2016	Bond Future	8.81	Call	Buy	345	0.00
R209 On 03/11/2016	Bond Future	8.81	Call	Sell	345	0.00
R209 On 03/11/2016	Bond Future	9.04	Put	Buy	345	0.00
R209 On 03/11/2016	Bond Future	9.04	Put	Sell	345	0.00
R209 On 03/11/2016	Bond Future	9.34	Put	Buy	345	0.00
R209 On 03/11/2016	Bond Future	9.34	Put	Sell	345	0.00

**R212 Bond Future**

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			Buy	4	0.00

**Grand Total for Daily Detailed Turnover:**

**11,093 0.00**