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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/10/2016

TO DATE : 12/10/2016

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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	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	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	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	Buy	6	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	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	9	0.00
R186 On 03/11/2016	Bond Future	Buy	9	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	20	0.00
R186 On 03/11/2016	Bond Future	Buy	20	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	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	25	0.00
R186 On 03/11/2016	Bond Future	Buy	25	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	40	0.00
R186 On 03/11/2016	Bond Future	Buy	40	0.00
R186 On 03/11/2016	Bond Future	Sell	46	0.00
R186 On 03/11/2016	Bond Future	Buy	46	0.00
R186 On 03/11/2016	Bond Future	Buy	46	0.00
R186 On 03/11/2016	Bond Future	Sell	46	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Sell	78	0.00
R186 On 03/11/2016	Bond Future	Buy	78	0.00
R186 On 03/11/2016	Bond Future	Buy	93	0.00
R186 On 03/11/2016	Bond Future	Sell	93	0.00
R186 On 03/11/2016	Bond Future	Sell	110	0.00
R186 On 03/11/2016	Bond Future	Buy	110	0.00
R186 On 03/11/2016	Bond Future	Sell	120	0.00
R186 On 03/11/2016	Bond Future	Buy	120	0.00
R186 On 03/11/2016	Bond Future	Sell	140	0.00
R186 On 03/11/2016	Bond Future	Buy	140	0.00
R186 On 03/11/2016	Bond Future	Sell	175	0.00
R186 On 03/11/2016	Bond Future	Buy	175	0.00
R186 On 03/11/2016	Bond Future	Sell	200	0.00
R186 On 03/11/2016	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future		Sell	202	0.00
R186 On 03/11/2016	Bond Future		Buy	202	0.00
R186 On 03/11/2016	Bond Future		Sell	313	0.00
R186 On 03/11/2016	Bond Future		Buy	313	0.00
R186 On 03/11/2016	Bond Future		Buy	313	0.00
R186 On 03/11/2016	Bond Future		Sell	313	0.00
R186 On 03/11/2016	Bond Future		Sell	367	0.00
R186 On 03/11/2016	Bond Future		Buy	367	0.00
R186 On 03/11/2016	Bond Future		Sell	367	0.00
R186 On 03/11/2016	Bond Future		Buy	367	0.00
R186 On 03/11/2016	Bond Future		Buy	367	0.00
R186 On 03/11/2016	Bond Future		Sell	367	0.00
R186 On 03/11/2016	Bond Future		Buy	367	0.00
R186 On 03/11/2016	Bond Future		Sell	367	0.00
R186 On 03/11/2016	Bond Future		Buy	610	0.00
R186 On 03/11/2016	Bond Future		Sell	610	0.00
<b>R2023 Bond Future</b>					
R023 On 03/11/2016	Bond Future		Sell	119	0.00
R023 On 03/11/2016	Bond Future		Buy	119	0.00
<b>R2035 Bond Future</b>					
R035 On 03/11/2016	Bond Future		Sell	149	0.00
R035 On 03/11/2016	Bond Future		Buy	149	0.00
R035 On 03/11/2016	Bond Future		Buy	149	0.00
R035 On 03/11/2016	Bond Future		Sell	149	0.00
<b>R204 Bond Future</b>					
R204 On 03/11/2016	Bond Future		Buy	626	0.00
R204 On 03/11/2016	Bond Future		Sell	626	0.00
R204 On 03/11/2016	Bond Future		Sell	626	0.00
R204 On 03/11/2016	Bond Future		Buy	626	0.00
<b>R2040 Bond Future</b>					
2040 On 03/11/2016	Bond Future		Buy	52	0.00
2040 On 03/11/2016	Bond Future		Sell	52	0.00
2040 On 03/11/2016	Bond Future		Sell	52	0.00
2040 On 03/11/2016	Bond Future		Buy	52	0.00
2040 On 03/11/2016	Bond Future		Sell	70	0.00
2040 On 03/11/2016	Bond Future		Buy	70	0.00
2040 On 03/11/2016	Bond Future		Sell	80	0.00

2040 On 03/11/2016	Bond Future	Buy	80	0.00
2040 On 03/11/2016	Bond Future	Sell	384	0.00
2040 On 03/11/2016	Bond Future	Buy	384	0.00
2040 On 03/11/2016	Bond Future	Buy	534	0.00
2040 On 03/11/2016	Bond Future	Sell	534	0.00

**R2044 Bond Future**

2044 On 03/11/2016	Bond Future	Sell	1,272	0.00
2044 On 03/11/2016	Bond Future	Buy	1,272	0.00
2044 On 03/11/2016	Bond Future	Sell	1,272	0.00
2044 On 03/11/2016	Bond Future	Buy	1,272	0.00

**R2048 Bond Future**

R248 On 03/11/2016	Bond Future	Buy	95	0.00
R248 On 03/11/2016	Bond Future	Sell	95	0.00
R248 On 03/11/2016	Bond Future	Sell	95	0.00
R248 On 03/11/2016	Bond Future	Buy	95	0.00

**R207 Bond Future**

R207 On 03/11/2016	Bond Future	Sell	30	0.00
R207 On 03/11/2016	Bond Future	Buy	30	0.00
R207 On 03/11/2016	Bond Future	Buy	30	0.00
R207 On 03/11/2016	Bond Future	Sell	30	0.00

**R209 Bond Future**

R209 On 03/11/2016	Bond Future	Buy	46	0.00
R209 On 03/11/2016	Bond Future	Sell	46	0.00
R209 On 03/11/2016	Bond Future	Sell	46	0.00
R209 On 03/11/2016	Bond Future	Buy	46	0.00
R209 On 03/11/2016	Bond Future	Sell	153	0.00
R209 On 03/11/2016	Bond Future	Buy	153	0.00
R209 On 03/11/2016	Bond Future	Sell	153	0.00
R209 On 03/11/2016	Bond Future	Buy	153	0.00

**R210 Bond Future**

R210 On 03/11/2016	Bond Future	Sell	21	0.00
R210 On 03/11/2016	Bond Future	Buy	21	0.00
R210 On 03/11/2016	Bond Future	Sell	56	0.00
R210 On 03/11/2016	Bond Future	Buy	56	0.00

**R213 Bond Future**

R213 On 03/11/2016	Bond Future	Buy	66	0.00
R213 On 03/11/2016	Bond Future	Sell	66	0.00
R213 On 03/11/2016	Bond Future	Sell	66	0.00
R213 On 03/11/2016	Bond Future	Buy	66	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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**R214 Bond Future**

R214 On 03/11/2016	Bond Future		Buy	66	0.00
R214 On 03/11/2016	Bond Future		Sell	66	0.00
R214 On 03/11/2016	Bond Future		Sell	66	0.00
R214 On 03/11/2016	Bond Future		Buy	66	0.00
R214 On 03/11/2016	Bond Future		Sell	309	0.00
R214 On 03/11/2016	Bond Future		Buy	309	0.00
R214 On 03/11/2016	Bond Future		Sell	309	0.00
R214 On 03/11/2016	Bond Future		Buy	309	0.00

**Grand Total for Daily Detailed Turnover:** **11,221** **0.00**