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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/05/2016

TO DATE : 26/05/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index Term Split 3-7 Years

AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00

#### I2025 Bond Future

2025 On 04/08/2016	Bond Future		Buy	1	0.00
2025 On 04/08/2016	Bond Future		Sell	1	0.00
2025 On 04/08/2016	Bond Future		Sell	1	0.00
2025 On 04/08/2016	Bond Future		Buy	1	0.00

**R186 Bond Future**

R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	2	0.00
R186 On 04/08/2016	Bond Future		Buy	2	0.00
R186 On 04/08/2016	Bond Future		Sell	4	0.00
R186 On 04/08/2016	Bond Future		Buy	4	0.00
R186 On 04/08/2016	Bond Future		Buy	5	0.00
R186 On 04/08/2016	Bond Future		Sell	5	0.00
R186 On 04/08/2016	Bond Future		Sell	5	0.00
R186 On 04/08/2016	Bond Future		Buy	5	0.00
R186 On 04/08/2016	Bond Future		Sell	5	0.00
R186 On 04/08/2016	Bond Future		Buy	5	0.00
R186 On 04/08/2016	Bond Future		Sell	6	0.00
R186 On 04/08/2016	Bond Future		Buy	6	0.00
R186 On 04/08/2016	Bond Future		Sell	12	0.00
R186 On 04/08/2016	Bond Future		Buy	12	0.00
R186 On 04/08/2016	Bond Future		Sell	37	0.00
R186 On 04/08/2016	Bond Future		Buy	37	0.00
R186 On 04/08/2016	Bond Future		Buy	67	0.00
R186 On 04/08/2016	Bond Future		Sell	67	0.00
R186 On 04/08/2016	Bond Future	9.30	Call Buy	500	0.00
R186 On 04/08/2016	Bond Future	9.30	Call Sell	500	0.00
R186 On 04/08/2016	Bond Future	9.30	Call Sell	500	0.00
R186 On 04/08/2016	Bond Future	9.30	Call Buy	500	0.00
R186 On 04/08/2016	Bond Future	8.90	Call Sell	500	0.00
R186 On 04/08/2016	Bond Future	8.90	Call Buy	500	0.00
R186 On 04/08/2016	Bond Future	8.90	Call Sell	500	0.00
R186 On 04/08/2016	Bond Future	8.90	Call Buy	500	0.00

**R2023 Bond Future**

R023 On 04/08/2016	Bond Future		Buy	156	0.00
R023 On 04/08/2016	Bond Future		Sell	156	0.00
R023 On 04/08/2016	Bond Future		Buy	304	0.00
R023 On 04/08/2016	Bond Future		Sell	304	0.00
R023 On 04/08/2016	Bond Future		Buy	2,716	0.00
R023 On 04/08/2016	Bond Future		Sell	2,716	0.00
R023 On 04/08/2016	Bond Future		Sell	3,176	0.00
R023 On 04/08/2016	Bond Future		Buy	3,176	0.00

**R203 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 04/08/2016	Bond Future		Buy	2	0.00
R203 On 04/08/2016	Bond Future		Sell	2	0.00
R203 On 04/08/2016	Bond Future		Sell	2	0.00
R203 On 04/08/2016	Bond Future		Buy	2	0.00
<b>R2032 Bond Future</b>					
2032 On 04/08/2016	Bond Future		Sell	145	0.00
2032 On 04/08/2016	Bond Future		Buy	145	0.00
2032 On 04/08/2016	Bond Future		Sell	250	0.00
2032 On 04/08/2016	Bond Future		Buy	250	0.00
2032 On 04/08/2016	Bond Future		Sell	1,305	0.00
2032 On 04/08/2016	Bond Future		Buy	1,305	0.00
2032 On 04/08/2016	Bond Future		Sell	1,700	0.00
2032 On 04/08/2016	Bond Future		Buy	1,700	0.00
<b>R204 Bond Future</b>					
R204 On 04/08/2016	Bond Future		Sell	1	0.00
R204 On 04/08/2016	Bond Future		Buy	1	0.00
R204 On 04/08/2016	Bond Future		Sell	1	0.00
R204 On 04/08/2016	Bond Future		Buy	1	0.00
R204 On 04/08/2016	Bond Future		Sell	2	0.00
R204 On 04/08/2016	Bond Future		Buy	2	0.00
R204 On 04/08/2016	Bond Future		Sell	3	0.00
R204 On 04/08/2016	Bond Future		Buy	3	0.00
R204 On 04/08/2016	Bond Future		Sell	5	0.00
R204 On 04/08/2016	Bond Future		Buy	5	0.00
R204 On 04/08/2016	Bond Future		Sell	41	0.00
R204 On 04/08/2016	Bond Future		Buy	41	0.00
R204 On 04/08/2016	Bond Future		Buy	53	0.00
R204 On 04/08/2016	Bond Future		Sell	53	0.00
R204 On 04/08/2016	Bond Future		Buy	843	0.00
R204 On 04/08/2016	Bond Future		Sell	843	0.00
R204 On 04/08/2016	Bond Future		Sell	843	0.00
R204 On 04/08/2016	Bond Future		Buy	843	0.00
<b>R2048 Bond Future</b>					
R248 On 04/08/2016	Bond Future		Sell	2	0.00
R248 On 04/08/2016	Bond Future		Buy	2	0.00
R248 On 04/08/2016	Bond Future		Sell	3	0.00
R248 On 04/08/2016	Bond Future		Buy	3	0.00
R248 On 04/08/2016	Bond Future		Sell	4	0.00

R248 On 04/08/2016	Bond Future	Buy	4	0.00
R248 On 04/08/2016	Bond Future	Sell	5	0.00
R248 On 04/08/2016	Bond Future	Buy	5	0.00
R248 On 04/08/2016	Bond Future	Sell	6	0.00
R248 On 04/08/2016	Bond Future	Buy	6	0.00
R248 On 04/08/2016	Bond Future	Sell	13	0.00
R248 On 04/08/2016	Bond Future	Buy	13	0.00
R248 On 04/08/2016	Bond Future	Sell	21	0.00
R248 On 04/08/2016	Bond Future	Buy	21	0.00
R248 On 04/08/2016	Bond Future	Sell	54	0.00
R248 On 04/08/2016	Bond Future	Buy	54	0.00

**R208 Bond Futures**

R208 On 04/08/2016	Bond Future	Sell	1	0.00
R208 On 04/08/2016	Bond Future	Buy	1	0.00
R208 On 04/08/2016	Bond Future	Sell	1	0.00
R208 On 04/08/2016	Bond Future	Buy	1	0.00
R208 On 04/08/2016	Bond Future	Sell	8	0.00
R208 On 04/08/2016	Bond Future	Buy	8	0.00
R208 On 04/08/2016	Bond Future	Sell	13	0.00
R208 On 04/08/2016	Bond Future	Buy	13	0.00
R208 On 04/08/2016	Bond Future	Sell	49	0.00
R208 On 04/08/2016	Bond Future	Buy	49	0.00
R208 On 04/08/2016	Bond Future	Sell	49	0.00
R208 On 04/08/2016	Bond Future	Buy	49	0.00
R208 On 04/08/2016	Bond Future	Sell	49	0.00
R208 On 04/08/2016	Bond Future	Buy	49	0.00
R208 On 04/08/2016	Bond Future	Sell	50	0.00
R208 On 04/08/2016	Bond Future	Buy	50	0.00
R208 On 04/08/2016	Bond Future	Buy	218	0.00
R208 On 04/08/2016	Bond Future	Sell	218	0.00

**R209 Bond Future**

R209 On 04/08/2016	Bond Future	Sell	1	0.00
R209 On 04/08/2016	Bond Future	Buy	1	0.00
R209 On 04/08/2016	Bond Future	Sell	4	0.00
R209 On 04/08/2016	Bond Future	Buy	4	0.00
R209 On 04/08/2016	Bond Future	Sell	5	0.00
R209 On 04/08/2016	Bond Future	Buy	5	0.00
R209 On 04/08/2016	Bond Future	Sell	5	0.00
R209 On 04/08/2016	Bond Future	Buy	5	0.00
R209 On 04/08/2016	Bond Future	Sell	7	0.00
R209 On 04/08/2016	Bond Future	Buy	7	0.00
R209 On 04/08/2016	Bond Future	Sell	15	0.00
R209 On 04/08/2016	Bond Future	Buy	15	0.00
R209 On 04/08/2016	Bond Future	Sell	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/08/2016	Bond Future		Buy	23	0.00
R209 On 04/08/2016	Bond Future		Sell	59	0.00
R209 On 04/08/2016	Bond Future		Buy	59	0.00
<b>R212 Bond Future</b>					
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	1	0.00
<b>R213 Bond Future</b>					
R213 On 04/08/2016	Bond Future		Buy	1	0.00
R213 On 04/08/2016	Bond Future		Sell	1	0.00
R213 On 04/08/2016	Bond Future		Sell	1	0.00
R213 On 04/08/2016	Bond Future		Buy	1	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	6	0.00
R213 On 04/08/2016	Bond Future		Buy	6	0.00
R213 On 04/08/2016	Bond Future		Sell	20	0.00
R213 On 04/08/2016	Bond Future		Buy	20	0.00
R213 On 04/08/2016	Bond Future		Sell	23	0.00
R213 On 04/08/2016	Bond Future		Buy	23	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	26	0.00
R213 On 04/08/2016	Bond Future		Buy	26	0.00
R213 On 04/08/2016	Bond Future		Sell	55	0.00
R213 On 04/08/2016	Bond Future		Buy	55	0.00
R213 On 04/08/2016	Bond Future		Sell	141	0.00
R213 On 04/08/2016	Bond Future		Buy	141	0.00
R213 On 04/08/2016	Bond Future		Sell	291	0.00
R213 On 04/08/2016	Bond Future		Buy	291	0.00
R213 On 04/08/2016	Bond Future		Sell	593	0.00
R213 On 04/08/2016	Bond Future		Buy	593	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>15,555</b>	<b>0.00</b>