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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/06/2016

TO DATE : 09/06/2016

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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
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	2	0.00
AL37 On 04/08/2016	Index Future		Buy	2	0.00

AL37 On 04/08/2016	Index Future	Sell	8	0.00
AL37 On 04/08/2016	Index Future	Buy	8	0.00

**R186 Bond Future**

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	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	2	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	2	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	Buy	16	0.00
R186 On 04/08/2016	Bond Future	Sell	16	0.00
R186 On 04/08/2016	Bond Future	Sell	17	0.00
R186 On 04/08/2016	Bond Future	Buy	17	0.00
R186 On 04/08/2016	Bond Future	Sell	22	0.00
R186 On 04/08/2016	Bond Future	Buy	22	0.00
R186 On 04/08/2016	Bond Future	Buy	23	0.00
R186 On 04/08/2016	Bond Future	Sell	23	0.00
R186 On 04/08/2016	Bond Future	Sell	30	0.00
R186 On 04/08/2016	Bond Future	Buy	30	0.00
R186 On 04/08/2016	Bond Future	Buy	33	0.00
R186 On 04/08/2016	Bond Future	Sell	33	0.00
R186 On 04/08/2016	Bond Future	Buy	34	0.00
R186 On 04/08/2016	Bond Future	Sell	34	0.00
R186 On 04/08/2016	Bond Future	Buy	35	0.00
R186 On 04/08/2016	Bond Future	Sell	35	0.00
R186 On 04/08/2016	Bond Future	Buy	40	0.00
R186 On 04/08/2016	Bond Future	Sell	40	0.00
R186 On 04/08/2016	Bond Future	Buy	43	0.00
R186 On 04/08/2016	Bond Future	Sell	43	0.00
R186 On 04/08/2016	Bond Future	Sell	60	0.00
R186 On 04/08/2016	Bond Future	Buy	60	0.00
R186 On 04/08/2016	Bond Future	Sell	62	0.00
R186 On 04/08/2016	Bond Future	Buy	62	0.00
R186 On 04/08/2016	Bond Future	Buy	69	0.00
R186 On 04/08/2016	Bond Future	Sell	69	0.00
R186 On 04/08/2016	Bond Future	Sell	88	0.00
R186 On 04/08/2016	Bond Future	Buy	88	0.00
R186 On 04/08/2016	Bond Future	Sell	100	0.00
R186 On 04/08/2016	Bond Future	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016			Buy	111	0.00
R186 On 04/08/2016			Sell	111	0.00
R186 On 04/08/2016			Sell	127	0.00
R186 On 04/08/2016			Buy	127	0.00
R186 On 04/08/2016			Sell	130	0.00
R186 On 04/08/2016			Buy	130	0.00
R186 On 04/08/2016			Buy	140	0.00
R186 On 04/08/2016			Sell	140	0.00
R186 On 04/08/2016			Sell	162	0.00
R186 On 04/08/2016			Buy	162	0.00
R186 On 04/08/2016			Buy	187	0.00
R186 On 04/08/2016			Sell	187	0.00
R186 On 04/08/2016			Buy	204	0.00
R186 On 04/08/2016			Sell	204	0.00
R186 On 04/08/2016			Sell	219	0.00
R186 On 04/08/2016			Buy	219	0.00
R186 On 04/08/2016			Sell	242	0.00
R186 On 04/08/2016			Buy	242	0.00
R186 On 04/08/2016			Buy	259	0.00
R186 On 04/08/2016			Sell	259	0.00
R186 On 04/08/2016			Sell	259	0.00
R186 On 04/08/2016			Buy	259	0.00
R186 On 04/08/2016			Sell	339	0.00
R186 On 04/08/2016			Buy	339	0.00
R186 On 04/08/2016			Sell	422	0.00
R186 On 04/08/2016			Buy	422	0.00
R186 On 04/08/2016			Sell	424	0.00
R186 On 04/08/2016			Buy	424	0.00
R186 On 04/08/2016			Buy	493	0.00
R186 On 04/08/2016			Sell	493	0.00
R186 On 04/08/2016			Buy	530	0.00
R186 On 04/08/2016			Sell	530	0.00
R186 On 04/08/2016			Buy	1,028	0.00
R186 On 04/08/2016			Sell	1,028	0.00
R186 On 04/08/2016			Buy	1,110	0.00
R186 On 04/08/2016			Sell	1,110	0.00
R186 On 04/08/2016			Sell	2,000	0.00
R186 On 04/08/2016			Buy	2,000	0.00
R186 On 04/08/2016			Sell	2,000	0.00
R186 On 04/08/2016			Buy	2,000	0.00
R186 On 04/08/2016			Buy	3,113	0.00
R186 On 04/08/2016			Sell	3,113	0.00

**R197 Bond Future**

R197 On 04/08/2016	Bond Future	Sell	33	0.00
R197 On 04/08/2016	Bond Future	Buy	33	0.00

**R2044 Bond Future**

2044 On 04/08/2016	Bond Future	Buy	100	0.00
2044 On 04/08/2016	Bond Future	Sell	100	0.00
2044 On 04/08/2016	Bond Future	Sell	100	0.00
2044 On 04/08/2016	Bond Future	Buy	100	0.00

**R2048 Bond Future**

R248 On 04/08/2016	Bond Future	Buy	6	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	6	0.00
R248 On 04/08/2016	Bond Future	Buy	8	0.00
R248 On 04/08/2016	Bond Future	Sell	8	0.00
R248 On 04/08/2016	Bond Future	Buy	11	0.00
R248 On 04/08/2016	Bond Future	Sell	11	0.00
R248 On 04/08/2016	Bond Future	Buy	14	0.00
R248 On 04/08/2016	Bond Future	Sell	14	0.00
R248 On 04/08/2016	Bond Future	Buy	35	0.00
R248 On 04/08/2016	Bond Future	Sell	35	0.00
R248 On 04/08/2016	Bond Future	Buy	102	0.00
R248 On 04/08/2016	Bond Future	Sell	102	0.00
R248 On 04/08/2016	Bond Future	Buy	182	0.00
R248 On 04/08/2016	Bond Future	Sell	182	0.00

**R208 Bond Futures**

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	2	0.00
R208 On 04/08/2016	Bond Future	Sell	2	0.00
R208 On 04/08/2016	Bond Future	Buy	2	0.00
R208 On 04/08/2016	Bond Future	Sell	2	0.00
R208 On 04/08/2016	Bond Future	Buy	2	0.00
R208 On 04/08/2016	Bond Future	Sell	2	0.00
R208 On 04/08/2016	Bond Future	Buy	2	0.00
R208 On 04/08/2016	Bond Future	Sell	2	0.00
R208 On 04/08/2016	Bond Future	Buy	4	0.00
R208 On 04/08/2016	Bond Future	Sell	4	0.00
R208 On 04/08/2016	Bond Future	Buy	19	0.00
R208 On 04/08/2016	Bond Future	Sell	19	0.00
R208 On 04/08/2016	Bond Future	Buy	33	0.00
R208 On 04/08/2016	Bond Future	Sell	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 04/08/2016			Buy	34	0.00
R208 On 04/08/2016			Sell	34	0.00
R208 On 04/08/2016			Buy	37	0.00
R208 On 04/08/2016			Sell	37	0.00
R208 On 04/08/2016			Buy	38	0.00
R208 On 04/08/2016			Sell	38	0.00
R208 On 04/08/2016			Sell	41	0.00
R208 On 04/08/2016			Buy	41	0.00
R208 On 04/08/2016			Sell	100	0.00
R208 On 04/08/2016			Sell	100	0.00
R208 On 04/08/2016			Buy	100	0.00
R208 On 04/08/2016			Buy	100	0.00
R208 On 04/08/2016			Sell	202	0.00
R208 On 04/08/2016			Buy	202	0.00

**R209 Bond Future**

R209 On 04/08/2016			Buy	6	0.00
R209 On 04/08/2016			Sell	6	0.00
R209 On 04/08/2016			Buy	9	0.00
R209 On 04/08/2016			Sell	9	0.00
R209 On 04/08/2016			Sell	160	0.00
R209 On 04/08/2016			Buy	160	0.00
R209 On 04/08/2016			Sell	160	0.00
R209 On 04/08/2016			Buy	160	0.00

**R212 Bond Future**

R212 On 04/08/2016			Sell	58	0.00
R212 On 04/08/2016			Buy	58	0.00

**Grand Total for Daily Detailed Turnover: 15,807 0.00**