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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/04/2017

TO DATE : 05/04/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	2	0.00
R186 On 04/05/2017	Bond Future		Sell	2	0.00
R186 On 04/05/2017	Bond Future		Buy	2	0.00
R186 On 04/05/2017	Bond Future		Sell	2	0.00
R186 On 04/05/2017	Bond Future		Buy	2	0.00
R186 On 04/05/2017	Bond Future		Sell	2	0.00
R186 On 04/05/2017	Bond Future		Buy	2	0.00
R186 On 04/05/2017	Bond Future		Sell	2	0.00
R186 On 04/05/2017	Bond Future		Buy	5	0.00
R186 On 04/05/2017	Bond Future		Sell	5	0.00

R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Sell	5	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Sell	7	0.00
R186 On 04/05/2017	Bond Future	Buy	8	0.00
R186 On 04/05/2017	Bond Future	Sell	8	0.00
R186 On 04/05/2017	Bond Future	Buy	9	0.00
R186 On 04/05/2017	Bond Future	Sell	9	0.00
R186 On 04/05/2017	Bond Future	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Buy	11	0.00
R186 On 04/05/2017	Bond Future	Sell	11	0.00
R186 On 04/05/2017	Bond Future	Buy	11	0.00
R186 On 04/05/2017	Bond Future	Sell	11	0.00
R186 On 04/05/2017	Bond Future	Buy	13	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 04/05/2017	Bond Future	Buy	13	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	16	0.00
R186 On 04/05/2017	Bond Future	Sell	16	0.00
R186 On 04/05/2017	Bond Future	Buy	16	0.00
R186 On 04/05/2017	Bond Future	Sell	16	0.00
R186 On 04/05/2017	Bond Future	Buy	16	0.00
R186 On 04/05/2017	Bond Future	Sell	16	0.00
R186 On 04/05/2017	Bond Future	Buy	16	0.00
R186 On 04/05/2017	Bond Future	Sell	16	0.00
R186 On 04/05/2017	Bond Future	Buy	17	0.00
R186 On 04/05/2017	Bond Future	Sell	17	0.00
R186 On 04/05/2017	Bond Future	Buy	17	0.00
R186 On 04/05/2017	Bond Future	Sell	17	0.00
R186 On 04/05/2017	Bond Future	Buy	18	0.00
R186 On 04/05/2017	Bond Future	Sell	18	0.00
R186 On 04/05/2017	Bond Future	Buy	19	0.00
R186 On 04/05/2017	Bond Future	Sell	19	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	22	0.00
R186 On 04/05/2017	Bond Future	Sell	22	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R186 On 04/05/2017	Bond Future		Buy	24	0.00
R186 On 04/05/2017	Bond Future		Sell	24	0.00
R186 On 04/05/2017	Bond Future		Buy	25	0.00
R186 On 04/05/2017	Bond Future		Sell	25	0.00
R186 On 04/05/2017	Bond Future		Buy	25	0.00
R186 On 04/05/2017	Bond Future		Sell	25	0.00
R186 On 04/05/2017	Bond Future		Sell	26	0.00
R186 On 04/05/2017	Bond Future		Buy	26	0.00
R186 On 04/05/2017	Bond Future		Buy	26	0.00
R186 On 04/05/2017	Bond Future		Sell	26	0.00
R186 On 04/05/2017	Bond Future		Buy	27	0.00
R186 On 04/05/2017	Bond Future		Sell	27	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Buy	33	0.00
R186 On 04/05/2017	Bond Future		Buy	33	0.00
R186 On 04/05/2017	Bond Future		Buy	33	0.00
R186 On 04/05/2017	Bond Future		Sell	33	0.00
R186 On 04/05/2017	Bond Future		Buy	34	0.00
R186 On 04/05/2017	Bond Future		Sell	34	0.00
R186 On 04/05/2017	Bond Future		Buy	34	0.00
R186 On 04/05/2017	Bond Future		Sell	34	0.00
R186 On 04/05/2017	Bond Future		Buy	34	0.00
R186 On 04/05/2017	Bond Future		Sell	34	0.00
R186 On 04/05/2017	Bond Future		Buy	37	0.00
R186 On 04/05/2017	Bond Future		Sell	37	0.00
R186 On 04/05/2017	Bond Future		Buy	40	0.00
R186 On 04/05/2017	Bond Future		Sell	40	0.00
R186 On 04/05/2017	Bond Future		Buy	48	0.00
R186 On 04/05/2017	Bond Future		Sell	48	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00

R186 On 04/05/2017	Bond Future	Buy	53	0.00
R186 On 04/05/2017	Bond Future	Sell	53	0.00
R186 On 04/05/2017	Bond Future	Buy	54	0.00
R186 On 04/05/2017	Bond Future	Sell	54	0.00
R186 On 04/05/2017	Bond Future	Buy	57	0.00
R186 On 04/05/2017	Bond Future	Sell	57	0.00
R186 On 04/05/2017	Bond Future	Buy	58	0.00
R186 On 04/05/2017	Bond Future	Sell	58	0.00
R186 On 04/05/2017	Bond Future	Buy	64	0.00
R186 On 04/05/2017	Bond Future	Sell	64	0.00
R186 On 04/05/2017	Bond Future	Buy	66	0.00
R186 On 04/05/2017	Bond Future	Sell	66	0.00
R186 On 04/05/2017	Bond Future	Buy	73	0.00
R186 On 04/05/2017	Bond Future	Sell	73	0.00
R186 On 04/05/2017	Bond Future	Buy	75	0.00
R186 On 04/05/2017	Bond Future	Sell	75	0.00
R186 On 04/05/2017	Bond Future	Buy	88	0.00
R186 On 04/05/2017	Bond Future	Sell	88	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	106	0.00
R186 On 04/05/2017	Bond Future	Sell	106	0.00
R186 On 04/05/2017	Bond Future	Buy	117	0.00
R186 On 04/05/2017	Bond Future	Sell	117	0.00
R186 On 04/05/2017	Bond Future	Buy	124	0.00
R186 On 04/05/2017	Bond Future	Sell	124	0.00
R186 On 04/05/2017	Bond Future	Buy	124	0.00
R186 On 04/05/2017	Bond Future	Sell	124	0.00
R186 On 04/05/2017	Bond Future	Buy	129	0.00
R186 On 04/05/2017	Bond Future	Sell	129	0.00
R186 On 04/05/2017	Bond Future	Sell	165	0.00
R186 On 04/05/2017	Bond Future	Buy	165	0.00
R186 On 04/05/2017	Bond Future	Sell	177	0.00
R186 On 04/05/2017	Bond Future	Buy	177	0.00
R186 On 04/05/2017	Bond Future	Buy	177	0.00
R186 On 04/05/2017	Bond Future	Sell	177	0.00
R186 On 04/05/2017	Bond Future	Buy	200	0.00
R186 On 04/05/2017	Bond Future	Sell	200	0.00
R186 On 04/05/2017	Bond Future	Buy	208	0.00
R186 On 04/05/2017	Bond Future	Sell	208	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	333	0.00
R186 On 04/05/2017	Bond Future		Sell	333	0.00
R186 On 04/05/2017	Bond Future		Sell	335	0.00
R186 On 04/05/2017	Bond Future		Buy	335	0.00
R186 On 04/05/2017	Bond Future		Buy	361	0.00
R186 On 04/05/2017	Bond Future		Sell	361	0.00
R186 On 04/05/2017	Bond Future		Buy	555	0.00
R186 On 04/05/2017	Bond Future		Sell	555	0.00
R186 On 04/05/2017	Bond Future		Sell	2,332	0.00
R186 On 04/05/2017	Bond Future		Buy	2,332	0.00
<b>R202 Bond Future</b>					
R202 On 04/05/2017	Bond Future		Buy	2	0.00
R202 On 04/05/2017	Bond Future		Sell	2	0.00
R202 On 04/05/2017	Bond Future		Sell	4	0.00
R202 On 04/05/2017	Bond Future		Buy	4	0.00
R202 On 04/05/2017	Bond Future		Buy	9	0.00
R202 On 04/05/2017	Bond Future		Sell	9	0.00
R202 On 04/05/2017	Bond Future		Sell	18	0.00
R202 On 04/05/2017	Bond Future		Buy	18	0.00
<b>R2023 Bond Future</b>					
R023 On 04/05/2017	Bond Future		Sell	123	0.00
R023 On 04/05/2017	Bond Future		Buy	123	0.00
R023 On 04/05/2017	Bond Future		Buy	123	0.00
R023 On 04/05/2017	Bond Future		Sell	123	0.00
<b>R2030 Bond Future</b>					
2030 On 04/05/2017	Bond Future		Sell	1,500	0.00
2030 On 04/05/2017	Bond Future		Buy	1,500	0.00
<b>R2048 Bond Future</b>					
R248 On 04/05/2017	Bond Future		Sell	1	0.00
R248 On 04/05/2017	Bond Future		Buy	1	0.00
R248 On 04/05/2017	Bond Future		Sell	5	0.00
R248 On 04/05/2017	Bond Future		Buy	5	0.00
R248 On 04/05/2017	Bond Future		Sell	5	0.00
R248 On 04/05/2017	Bond Future		Buy	5	0.00
R248 On 04/05/2017	Bond Future		Sell	7	0.00
R248 On 04/05/2017	Bond Future		Buy	7	0.00
R248 On 04/05/2017	Bond Future		Sell	36	0.00

R248 On 04/05/2017	Bond Future		Buy	36	0.00
R248 On 04/05/2017	Bond Future		Buy	60	0.00
R248 On 04/05/2017	Bond Future		Sell	60	0.00
R248 On 04/05/2017	Bond Future		Sell	60	0.00
R248 On 04/05/2017	Bond Future		Buy	60	0.00
R248 On 04/05/2017	Bond Future		Sell	77	0.00
R248 On 04/05/2017	Bond Future		Buy	77	0.00
R248 On 04/05/2017	Bond Future		Sell	131	0.00
R248 On 04/05/2017	Bond Future		Buy	131	0.00
R248 On 04/05/2017	Bond Future		Sell	1,000	0.00
R248 On 04/05/2017	Bond Future		Buy	1,000	0.00

**R209 Bond Future**

R209 On 02/11/2017	Bond Future		Sell	2	0.00
R209 On 02/11/2017	Bond Future		Buy	2	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	20	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	20	0.00
R209 On 02/11/2017	Bond Future		Sell	100	0.00
R209 On 02/11/2017	Bond Future		Buy	100	0.00
R209 On 04/05/2017	Bond Future		Sell	114	0.00
R209 On 04/05/2017	Bond Future		Buy	114	0.00
R209 On 04/05/2017	Bond Future		Buy	114	0.00
R209 On 04/05/2017	Bond Future		Sell	114	0.00
R209 On 02/11/2017	Bond Future		Sell	115	0.00
R209 On 02/11/2017	Bond Future		Buy	115	0.00
R209 On 02/11/2017	Bond Future		Sell	217	0.00
R209 On 02/11/2017	Bond Future		Buy	217	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	928	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	928	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	1,852	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	1,852	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	2,800	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	2,800	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	2,800	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	2,800	0.00

**Grand Total for Daily Detailed Turnover:**

**19,695 0.00**