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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/02/2016

TO DATE : 11/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 05/05/2016	Bond Future		Buy	19	0.00
R186 On 05/05/2016	Bond Future		Sell	19	0.00
R186 On 05/05/2016	Bond Future		Buy	30	0.00
R186 On 05/05/2016	Bond Future		Sell	30	0.00
R186 On 05/05/2016	Bond Future		Buy	30	0.00
R186 On 05/05/2016	Bond Future		Sell	30	0.00
R186 On 05/05/2016	Bond Future		Sell	50	0.00
R186 On 05/05/2016	Bond Future		Buy	50	0.00
<b>R2030 Bond Future</b>					
2030 On 05/05/2016	Bond Future		Buy	46	0.00
2030 On 05/05/2016	Bond Future		Sell	46	0.00
<b>R207 Bond Future</b>					

R207 On 05/05/2016	Bond Future	Sell	157	0.00
R207 On 05/05/2016	Bond Future	Buy	157	0.00

**R208 Bond Futures**

R208 On 05/05/2016	Bond Future	Buy	29	0.00
R208 On 05/05/2016	Bond Future	Sell	29	0.00
R208 On 05/05/2016	Bond Future	Buy	50	0.00
R208 On 05/05/2016	Bond Future	Sell	50	0.00
R208 On 05/05/2016	Bond Future	Buy	60	0.00
R208 On 05/05/2016	Bond Future	Sell	60	0.00
R208 On 05/05/2016	Bond Future	Buy	66	0.00
R208 On 05/05/2016	Bond Future	Sell	66	0.00
R208 On 05/05/2016	Bond Future	Buy	86	0.00
R208 On 05/05/2016	Bond Future	Sell	86	0.00
R208 On 05/05/2016	Bond Future	Buy	101	0.00
R208 On 05/05/2016	Bond Future	Sell	101	0.00
R208 On 05/05/2016	Bond Future	Buy	148	0.00
R208 On 05/05/2016	Bond Future	Sell	148	0.00
R208 On 05/05/2016	Bond Future	Buy	186	0.00
R208 On 05/05/2016	Bond Future	Sell	186	0.00
R208 On 05/05/2016	Bond Future	Buy	226	0.00
R208 On 05/05/2016	Bond Future	Sell	226	0.00
R208 On 05/05/2016	Bond Future	Buy	261	0.00
R208 On 05/05/2016	Bond Future	Sell	261	0.00
R208 On 05/05/2016	Bond Future	Buy	407	0.00
R208 On 05/05/2016	Bond Future	Sell	407	0.00
R208 On 05/05/2016	Bond Future	Buy	425	0.00
R208 On 05/05/2016	Bond Future	Sell	425	0.00
R208 On 05/05/2016	Bond Future	Buy	425	0.00
R208 On 05/05/2016	Bond Future	Sell	425	0.00
R208 On 05/05/2016	Bond Future	Buy	481	0.00
R208 On 05/05/2016	Bond Future	Sell	481	0.00
R208 On 05/05/2016	Bond Future	Buy	488	0.00
R208 On 05/05/2016	Bond Future	Sell	488	0.00
R208 On 05/05/2016	Bond Future	Buy	635	0.00
R208 On 05/05/2016	Bond Future	Sell	635	0.00
R208 On 05/05/2016	Bond Future	Buy	756	0.00
R208 On 05/05/2016	Bond Future	Sell	756	0.00
R208 On 05/05/2016	Bond Future	Buy	1,105	0.00
R208 On 05/05/2016	Bond Future	Sell	1,105	0.00
R208 On 05/05/2016	Bond Future	Buy	1,272	0.00
R208 On 05/05/2016	Bond Future	Sell	1,272	0.00
R208 On 05/05/2016	Bond Future	Buy	6,726	0.00
R208 On 05/05/2016	Bond Future	Sell	6,726	0.00

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

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**Grand Total for Daily Detailed Turnover:****14,265****0.00**