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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/11/2016

TO DATE : 29/11/2016

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

R186 On 02/02/2017	Bond Future		Buy	5	0.00
R186 On 02/02/2017	Bond Future		Sell	5	0.00
R186 On 02/02/2017	Bond Future		Sell	18	0.00
R186 On 02/02/2017	Bond Future		Buy	18	0.00
R186 On 02/02/2017	Bond Future		Buy	18	0.00
R186 On 02/02/2017	Bond Future		Sell	18	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Sell	30	0.00
R186 On 02/02/2017	Bond Future		Buy	30	0.00
R186 On 02/02/2017	Bond Future		Buy	90	0.00
R186 On 02/02/2017	Bond Future		Sell	90	0.00
R186 On 02/02/2017	Bond Future		Buy	120	0.00
R186 On 02/02/2017	Bond Future		Sell	120	0.00

R186 On 02/02/2017	Bond Future	Sell	190	0.00
R186 On 02/02/2017	Bond Future	Buy	190	0.00
R186 On 02/02/2017	Bond Future	Sell	200	0.00
R186 On 02/02/2017	Bond Future	Buy	200	0.00
R186 On 02/02/2017	Bond Future	Sell	200	0.00
R186 On 02/02/2017	Bond Future	Buy	200	0.00
R186 On 02/02/2017	Bond Future	Buy	200	0.00
R186 On 02/02/2017	Bond Future	Sell	200	0.00
R186 On 02/02/2017	Bond Future	Buy	215	0.00
R186 On 02/02/2017	Bond Future	Sell	215	0.00
R186 On 02/02/2017	Bond Future	Buy	250	0.00
R186 On 02/02/2017	Bond Future	Sell	250	0.00
R186 On 02/02/2017	Bond Future	Buy	250	0.00
R186 On 02/02/2017	Bond Future	Sell	250	0.00
R186 On 02/02/2017	Bond Future	Sell	420	0.00
R186 On 02/02/2017	Bond Future	Buy	420	0.00
R186 On 02/02/2017	Bond Future	Sell	420	0.00
R186 On 02/02/2017	Bond Future	Buy	420	0.00

**R203 Bond Future**

R203 On 02/02/2017	Bond Future	Sell	1,278	0.00
R203 On 02/02/2017	Bond Future	Buy	1,278	0.00
R203 On 02/02/2017	Bond Future	Sell	3,049	0.00
R203 On 02/02/2017	Bond Future	Buy	3,049	0.00
R203 On 02/02/2017	Bond Future	Sell	4,327	0.00
R203 On 02/02/2017	Bond Future	Buy	4,327	0.00

**R2030 Bond Future**

2030 On 02/02/2017	Bond Future	Sell	8	0.00
2030 On 02/02/2017	Bond Future	Buy	8	0.00
2030 On 02/02/2017	Bond Future	Buy	8	0.00
2030 On 02/02/2017	Bond Future	Sell	8	0.00

**R2035 Bond Future**

R035 On 02/02/2017	Bond Future	Sell	600	0.00
R035 On 02/02/2017	Bond Future	Buy	600	0.00

**R2048 Bond Future**

R248 On 02/02/2017	Bond Future	Sell	50	0.00
R248 On 02/02/2017	Bond Future	Buy	50	0.00
R248 On 02/02/2017	Bond Future	Sell	50	0.00
R248 On 02/02/2017	Bond Future	Buy	50	0.00

**R207 Bond Future**

R207 On 02/02/2017	Bond Future	Buy	159	0.00
R207 On 02/02/2017	Bond Future	Sell	159	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R209 Bond Future</b>					
R209 On 02/02/2017	Bond Future		Sell	250	0.00
R209 On 02/02/2017	Bond Future		Buy	250	0.00
R209 On 02/02/2017	Bond Future		Sell	250	0.00
R209 On 02/02/2017	Bond Future		Buy	250	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,680</b>	<b>0.00</b>