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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/12/2016

TO DATE : 09/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Sell	150	0.00
R186 On 02/02/2017	Bond Future		Buy	150	0.00
<b>R2030 Bond Future</b>					
2030 On 02/02/2017	Bond Future		Sell	4,900	0.00
2030 On 02/02/2017	Bond Future		Buy	4,900	0.00
2030 On 02/02/2017	Bond Future		Sell	4,900	0.00
2030 On 02/02/2017	Bond Future		Buy	4,900	0.00

**R204 Bond Future**

R204 On 02/02/2017	Bond Future	Buy	14	0.00
R204 On 02/02/2017	Bond Future	Sell	14	0.00
R204 On 02/02/2017	Bond Future	Buy	30	0.00
R204 On 02/02/2017	Bond Future	Sell	30	0.00
R204 On 02/02/2017	Bond Future	Buy	30	0.00
R204 On 02/02/2017	Bond Future	Sell	30	0.00
R204 On 02/02/2017	Bond Future	Buy	42	0.00
R204 On 02/02/2017	Bond Future	Sell	42	0.00
R204 On 02/02/2017	Bond Future	Buy	44	0.00
R204 On 02/02/2017	Bond Future	Sell	44	0.00
R204 On 02/02/2017	Bond Future	Buy	89	0.00
R204 On 02/02/2017	Bond Future	Sell	89	0.00
R204 On 02/02/2017	Bond Future	Buy	506	0.00
R204 On 02/02/2017	Bond Future	Sell	506	0.00
R204 On 02/02/2017	Bond Future	Buy	958	0.00
R204 On 02/02/2017	Bond Future	Sell	958	0.00
R204 On 02/02/2017	Bond Future	Sell	1,669	0.00
R204 On 02/02/2017	Bond Future	Buy	1,669	0.00

**R207 Bond Future**

R207 On 02/02/2017	Bond Future	Buy	53	0.00
R207 On 02/02/2017	Bond Future	Sell	53	0.00
R207 On 02/02/2017	Bond Future	Buy	98	0.00
R207 On 02/02/2017	Bond Future	Sell	98	0.00
R207 On 02/02/2017	Bond Future	Buy	132	0.00
R207 On 02/02/2017	Bond Future	Sell	132	0.00
R207 On 02/02/2017	Bond Future	Buy	191	0.00
R207 On 02/02/2017	Bond Future	Sell	191	0.00
R207 On 02/02/2017	Bond Future	Buy	234	0.00
R207 On 02/02/2017	Bond Future	Sell	234	0.00
R207 On 02/02/2017	Bond Future	Buy	393	0.00
R207 On 02/02/2017	Bond Future	Sell	393	0.00
R207 On 02/02/2017	Bond Future	Buy	398	0.00
R207 On 02/02/2017	Bond Future	Sell	398	0.00
R207 On 02/02/2017	Bond Future	Buy	474	0.00
R207 On 02/02/2017	Bond Future	Sell	474	0.00
R207 On 02/02/2017	Bond Future	Buy	530	0.00
R207 On 02/02/2017	Bond Future	Sell	530	0.00
R207 On 02/02/2017	Bond Future	Buy	818	0.00
R207 On 02/02/2017	Bond Future	Sell	818	0.00
R207 On 02/02/2017	Bond Future	Buy	862	0.00
R207 On 02/02/2017	Bond Future	Sell	862	0.00
R207 On 02/02/2017	Bond Future	Buy	2,085	0.00
R207 On 02/02/2017	Bond Future	Sell	2,085	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R207 On 02/02/2017	Bond Future		Buy	3,529	0.00
R207 On 02/02/2017	Bond Future		Sell	3,529	0.00
R207 On 02/02/2017	Bond Future		Buy	9,606	0.00
R207 On 02/02/2017	Bond Future		Sell	9,606	0.00
<b>R209 Bond Future</b>					
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
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
R209 On 02/02/2017	Bond Future		Sell	250	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>33,935</b>	<b>0.00</b>