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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/03/2017

TO DATE : 07/03/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 04/05/2017			Buy	36	0.00
2025 On 04/05/2017			Sell	36	0.00
2025 On 04/05/2017			Sell	36	0.00
2025 On 04/05/2017			Buy	36	0.00
<b>I2046 Bond Future</b>					
2046 On 04/05/2017			Sell	460	0.00
2046 On 04/05/2017			Buy	460	0.00
<b>R186 Bond Future</b>					
R186 On 04/05/2017			Buy	7	0.00
R186 On 04/05/2017			Sell	7	0.00
R186 On 04/05/2017			Buy	7	0.00
R186 On 04/05/2017			Sell	7	0.00

R186 On 04/05/2017	Bond Future	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00

**R2037 Bond Future**

2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	1	0.00

**R204 Bond Future**

R204 On 04/05/2017	Bond Future	Sell	1	0.00
R204 On 04/05/2017	Bond Future	Buy	1	0.00
R204 On 04/05/2017	Bond Future	Sell	1	0.00
R204 On 04/05/2017	Bond Future	Buy	1	0.00
R204 On 04/05/2017	Bond Future	Buy	29	0.00
R204 On 04/05/2017	Bond Future	Sell	29	0.00
R204 On 04/05/2017	Bond Future	Sell	81	0.00
R204 On 04/05/2017	Bond Future	Buy	81	0.00
R204 On 04/05/2017	Bond Future	Sell	81	0.00
R204 On 04/05/2017	Bond Future	Buy	81	0.00
R204 On 04/05/2017	Bond Future	Buy	1,780	0.00
R204 On 04/05/2017	Bond Future	Sell	1,780	0.00
R204 On 04/05/2017	Bond Future	Sell	1,809	0.00
R204 On 04/05/2017	Bond Future	Buy	1,809	0.00

**R207 Bond Future**

R207 On 04/05/2017	Bond Future	Buy	1	0.00
R207 On 04/05/2017	Bond Future	Sell	1	0.00
R207 On 04/05/2017	Bond Future	Buy	2	0.00
R207 On 04/05/2017	Bond Future	Sell	2	0.00
R207 On 04/05/2017	Bond Future	Buy	2	0.00
R207 On 04/05/2017	Bond Future	Sell	2	0.00
R207 On 04/05/2017	Bond Future	Buy	4	0.00
R207 On 04/05/2017	Bond Future	Sell	4	0.00
R207 On 04/05/2017	Bond Future	Buy	6	0.00
R207 On 04/05/2017	Bond Future	Sell	6	0.00
R207 On 04/05/2017	Bond Future	Buy	14	0.00
R207 On 04/05/2017	Bond Future	Sell	14	0.00
R207 On 04/05/2017	Bond Future	Buy	15	0.00
R207 On 04/05/2017	Bond Future	Sell	15	0.00
R207 On 04/05/2017	Bond Future	Buy	15	0.00
R207 On 04/05/2017	Bond Future	Sell	15	0.00
R207 On 04/05/2017	Bond Future	Buy	20	0.00
R207 On 04/05/2017	Bond Future	Sell	20	0.00
R207 On 04/05/2017	Bond Future	Buy	22	0.00
R207 On 04/05/2017	Bond Future	Sell	22	0.00
R207 On 04/05/2017	Bond Future	Buy	23	0.00
R207 On 04/05/2017	Bond Future	Sell	23	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R207 On 04/05/2017	Bond Future		Buy	31	0.00
R207 On 04/05/2017	Bond Future		Sell	31	0.00
R207 On 04/05/2017	Bond Future		Buy	31	0.00
R207 On 04/05/2017	Bond Future		Sell	31	0.00
R207 On 04/05/2017	Bond Future		Buy	62	0.00
R207 On 04/05/2017	Bond Future		Sell	62	0.00
R207 On 04/05/2017	Bond Future		Buy	71	0.00
R207 On 04/05/2017	Bond Future		Sell	71	0.00
R207 On 04/05/2017	Bond Future		Buy	86	0.00
R207 On 04/05/2017	Bond Future		Sell	86	0.00
R207 On 04/05/2017	Bond Future		Buy	171	0.00
R207 On 04/05/2017	Bond Future		Sell	171	0.00
R207 On 04/05/2017	Bond Future		Sell	576	0.00
R207 On 04/05/2017	Bond Future		Buy	576	0.00
<b>R208 Bond Futures</b>					
R208 On 04/05/2017	Bond Future		Buy	1	0.00
R208 On 04/05/2017	Bond Future		Sell	1	0.00
R208 On 04/05/2017	Bond Future		Buy	1	0.00
R208 On 04/05/2017	Bond Future		Sell	1	0.00
<b>R209 Bond Future</b>					
R209 On 04/05/2017	Bond Future		Buy	9	0.00
R209 On 04/05/2017	Bond Future		Sell	9	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>5,502</b>	<b>0.00</b>