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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 09/05/2017** **TO DATE : 09/05/2017**

| Contract | | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|---|
| **R186 Bond Future** | | | | | | |
| R186 On 03/08/2017 | Bond Future | | | Sell | 5 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Buy | 5 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Sell | 10 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Buy | 10 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Sell | 10 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Buy | 10 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Sell | 10 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Buy | 10 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Buy | 25 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Sell | 25 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Sell | 35 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Buy | 35 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Sell | 100 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | | Buy | 100 | 0.00 |

| | | | | |
|---|---|---|---|---|
| R186 On 03/08/2017 | Bond Future | Buy | 125 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 125 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 125 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy | 125 | 0.00 |
| **R209 Bond Future** | | | | |
| R209 On 03/08/2017 | Bond Future | Buy | 5 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 5 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 5 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 5 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 22 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 22 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 27 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 27 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 38 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 38 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 67 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 67 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 77 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 77 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | **686** | **0.00** |