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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/05/2017

TO DATE : 24/05/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Jibar Tradeable Future

JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00

#### R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Sell	3	0.00
R186 On 03/08/2017	Bond Future		Buy	3	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00

R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	7	0.00
R186 On 03/08/2017	Bond Future	Sell	7	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	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	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	11	0.00
R186 On 03/08/2017	Bond Future	Sell	11	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Sell	16	0.00
R186 On 03/08/2017	Bond Future	Sell	16	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Sell	16	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	18	0.00
R186 On 03/08/2017	Bond Future	Sell	18	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Buy	23	0.00
R186 On 03/08/2017	Bond Future	Sell	23	0.00
R186 On 03/08/2017	Bond Future	Buy	24	0.00
R186 On 03/08/2017	Bond Future	Sell	24	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	30	0.00
R186 On 03/08/2017	Bond Future		Sell	30	0.00
R186 On 03/08/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Buy	31	0.00
R186 On 03/08/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Buy	31	0.00
R186 On 03/08/2017	Bond Future		Buy	31	0.00
R186 On 03/08/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Buy	32	0.00
R186 On 03/08/2017	Bond Future		Sell	32	0.00
R186 On 03/08/2017	Bond Future		Buy	34	0.00
R186 On 03/08/2017	Bond Future		Sell	34	0.00
R186 On 03/08/2017	Bond Future		Buy	35	0.00
R186 On 03/08/2017	Bond Future		Sell	35	0.00
R186 On 03/08/2017	Bond Future		Buy	37	0.00
R186 On 03/08/2017	Bond Future		Sell	37	0.00
R186 On 03/08/2017	Bond Future		Buy	37	0.00
R186 On 03/08/2017	Bond Future		Sell	37	0.00
R186 On 03/08/2017	Bond Future		Buy	41	0.00
R186 On 03/08/2017	Bond Future		Sell	41	0.00
R186 On 03/08/2017	Bond Future		Buy	43	0.00
R186 On 03/08/2017	Bond Future		Sell	43	0.00
R186 On 03/08/2017	Bond Future		Buy	48	0.00
R186 On 03/08/2017	Bond Future		Sell	48	0.00
R186 On 03/08/2017	Bond Future		Buy	49	0.00
R186 On 03/08/2017	Bond Future		Sell	49	0.00
R186 On 03/08/2017	Bond Future		Sell	51	0.00
R186 On 03/08/2017	Bond Future		Buy	51	0.00
R186 On 03/08/2017	Bond Future		Buy	52	0.00
R186 On 03/08/2017	Bond Future		Sell	52	0.00
R186 On 03/08/2017	Bond Future		Buy	54	0.00
R186 On 03/08/2017	Bond Future		Sell	54	0.00
R186 On 03/08/2017	Bond Future		Buy	58	0.00
R186 On 03/08/2017	Bond Future		Sell	58	0.00
R186 On 03/08/2017	Bond Future		Buy	65	0.00
R186 On 03/08/2017	Bond Future		Sell	65	0.00
R186 On 03/08/2017	Bond Future		Buy	66	0.00
R186 On 03/08/2017	Bond Future		Sell	66	0.00
R186 On 03/08/2017	Bond Future		Buy	66	0.00
R186 On 03/08/2017	Bond Future		Sell	66	0.00
R186 On 03/08/2017	Bond Future		Buy	68	0.00
R186 On 03/08/2017	Bond Future		Sell	68	0.00

R186 On 03/08/2017	Bond Future		Buy	72	0.00	
R186 On 03/08/2017	Bond Future		Sell	72	0.00	
R186 On 03/08/2017	Bond Future		Sell	77	0.00	
R186 On 03/08/2017	Bond Future		Buy	77	0.00	
R186 On 03/08/2017	Bond Future		Buy	83	0.00	
R186 On 03/08/2017	Bond Future		Sell	83	0.00	
R186 On 03/08/2017	Bond Future		Sell	88	0.00	
R186 On 03/08/2017	Bond Future		Buy	88	0.00	
R186 On 03/08/2017	Bond Future		Buy	94	0.00	
R186 On 03/08/2017	Bond Future		Sell	94	0.00	
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	104	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	104	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	104	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	104	0.00
R186 On 03/08/2017	Bond Future		Buy	108	0.00	
R186 On 03/08/2017	Bond Future		Sell	108	0.00	
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	125	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	125	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	125	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	125	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	126	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	126	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	126	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	126	0.00
R186 On 03/08/2017	Bond Future		Buy	127	0.00	
R186 On 03/08/2017	Bond Future		Sell	127	0.00	
R186 On 03/08/2017	Bond Future		Buy	128	0.00	
R186 On 03/08/2017	Bond Future		Sell	128	0.00	
R186 On 03/08/2017	Bond Future		Buy	129	0.00	
R186 On 03/08/2017	Bond Future		Sell	129	0.00	
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	154	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	154	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	154	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	154	0.00
R186 On 03/08/2017	Bond Future		Buy	175	0.00	
R186 On 03/08/2017	Bond Future		Sell	175	0.00	
R186 On 03/08/2017	Bond Future		Sell	196	0.00	
R186 On 03/08/2017	Bond Future		Buy	196	0.00	
R186 On 03/08/2017	Bond Future		Buy	255	0.00	
R186 On 03/08/2017	Bond Future		Sell	255	0.00	
R186 On 03/08/2017	Bond Future		Buy	339	0.00	
R186 On 03/08/2017	Bond Future		Sell	339	0.00	
R186 On 03/08/2017	Bond Future		Buy	402	0.00	
R186 On 03/08/2017	Bond Future		Sell	402	0.00	
R186 On 03/08/2017	Bond Future		Buy	447	0.00	
R186 On 03/08/2017	Bond Future		Sell	447	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	590	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	590	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	590	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	590	0.00
R186 On 03/08/2017	Bond Future			Sell	766	0.00
R186 On 03/08/2017	Bond Future			Buy	766	0.00
R186 On 03/08/2017	Bond Future			Buy	1,113	0.00
R186 On 03/08/2017	Bond Future			Sell	1,113	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	1,505	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	1,505	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	1,505	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	1,505	0.00
R186 On 03/08/2017	Bond Future			Buy	1,597	0.00
R186 On 03/08/2017	Bond Future			Sell	1,597	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Buy	2,604	0.00
R186 On 03/08/2017	Bond Future	9.00	Put	Sell	2,604	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	2,604	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	2,604	0.00
R186 On 03/08/2017	Bond Future			Buy	5,000	0.00
R186 On 03/08/2017	Bond Future			Sell	5,000	0.00
R186 On 03/08/2017	Bond Future			Buy	5,020	0.00
R186 On 03/08/2017	Bond Future			Sell	5,020	0.00
<b>R2023 Bond Future</b>						
R023 On 03/08/2017	Bond Future			Sell	60	0.00
R023 On 03/08/2017	Bond Future			Buy	60	0.00
<b>R2040 Bond Future</b>						
2040 On 03/08/2017	Bond Future			Sell	1,000	0.00
2040 On 03/08/2017	Bond Future			Buy	1,000	0.00
<b>R2044 Bond Future</b>						
2044 On 03/08/2017	Bond Future			Buy	4	0.00
2044 On 03/08/2017	Bond Future			Sell	4	0.00
2044 On 03/08/2017	Bond Future			Buy	21	0.00
2044 On 03/08/2017	Bond Future			Sell	21	0.00
2044 On 03/08/2017	Bond Future			Buy	33	0.00
2044 On 03/08/2017	Bond Future			Sell	33	0.00
2044 On 03/08/2017	Bond Future			Buy	65	0.00
2044 On 03/08/2017	Bond Future			Sell	65	0.00
2044 On 03/08/2017	Bond Future			Buy	90	0.00

2044 On 03/08/2017	Bond Future	Sell	90	0.00
2044 On 03/08/2017	Bond Future	Sell	123	0.00
2044 On 03/08/2017	Bond Future	Buy	123	0.00
2044 On 03/08/2017	Bond Future	Buy	133	0.00
2044 On 03/08/2017	Bond Future	Sell	133	0.00
2044 On 03/08/2017	Bond Future	Buy	164	0.00
2044 On 03/08/2017	Bond Future	Sell	164	0.00
2044 On 03/08/2017	Bond Future	Buy	280	0.00
2044 On 03/08/2017	Bond Future	Sell	280	0.00
2044 On 03/08/2017	Bond Future	Sell	667	0.00
2044 On 03/08/2017	Bond Future	Buy	667	0.00

**R2048 Bond Future**

R248 On 03/08/2017	Bond Future	Buy	1	0.00
R248 On 03/08/2017	Bond Future	Sell	1	0.00
R248 On 03/08/2017	Bond Future	Buy	2	0.00
R248 On 03/08/2017	Bond Future	Sell	2	0.00
R248 On 03/08/2017	Bond Future	Buy	2	0.00
R248 On 03/08/2017	Bond Future	Sell	2	0.00
R248 On 03/08/2017	Bond Future	Buy	5	0.00
R248 On 03/08/2017	Bond Future	Sell	5	0.00
R248 On 03/08/2017	Bond Future	Buy	5	0.00
R248 On 03/08/2017	Bond Future	Sell	5	0.00
R248 On 03/08/2017	Bond Future	Buy	6	0.00
R248 On 03/08/2017	Bond Future	Sell	6	0.00
R248 On 03/08/2017	Bond Future	Buy	15	0.00
R248 On 03/08/2017	Bond Future	Sell	15	0.00
R248 On 03/08/2017	Bond Future	Buy	16	0.00
R248 On 03/08/2017	Bond Future	Sell	16	0.00
R248 On 03/08/2017	Bond Future	Buy	16	0.00
R248 On 03/08/2017	Bond Future	Sell	16	0.00
R248 On 03/08/2017	Bond Future	Sell	22	0.00
R248 On 03/08/2017	Bond Future	Buy	22	0.00
R248 On 03/08/2017	Bond Future	Buy	24	0.00
R248 On 03/08/2017	Bond Future	Sell	24	0.00
R248 On 03/08/2017	Bond Future	Buy	33	0.00
R248 On 03/08/2017	Bond Future	Sell	33	0.00
R248 On 03/08/2017	Bond Future	Buy	71	0.00
R248 On 03/08/2017	Bond Future	Sell	71	0.00
R248 On 03/08/2017	Bond Future	Buy	73	0.00
R248 On 03/08/2017	Bond Future	Sell	73	0.00
R248 On 03/08/2017	Bond Future	Buy	186	0.00
R248 On 03/08/2017	Bond Future	Sell	186	0.00
R248 On 03/08/2017	Bond Future	Buy	477	0.00
R248 On 03/08/2017	Bond Future	Sell	477	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R207 Bond Future</b>					
R207 On 03/08/2017	Bond Future		Sell	314	0.00
R207 On 03/08/2017	Bond Future		Buy	314	0.00
R207 On 03/08/2017	Bond Future		Sell	587	0.00
R207 On 03/08/2017	Bond Future		Buy	587	0.00
R207 On 03/08/2017	Bond Future		Sell	901	0.00
R207 On 03/08/2017	Bond Future		Buy	901	0.00
<b>R209 Bond Future</b>					
R209 On 03/08/2017	Bond Future		Buy	44	0.00
R209 On 03/08/2017	Bond Future		Sell	44	0.00
R209 On 03/08/2017	Bond Future		Buy	182	0.00
R209 On 03/08/2017	Bond Future		Sell	182	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>35,571</b>	<b>0.00</b>