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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/10/2017

TO DATE : 05/10/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/11/2017	9.00	Put	Sell	3	0.00
R186 On 02/11/2017	9.00	Put	Buy	3	0.00
R186 On 02/11/2017			Buy	4	0.00
R186 On 02/11/2017			Sell	4	0.00
R186 On 02/11/2017			Sell	4	0.00
R186 On 02/11/2017			Buy	4	0.00
R186 On 02/11/2017	9.00	Put	Sell	9	0.00
R186 On 02/11/2017	9.00	Put	Buy	9	0.00
R186 On 02/11/2017			Buy	10	0.00
R186 On 02/11/2017			Sell	10	0.00
R186 On 02/11/2017	9.00	Put	Sell	10	0.00
R186 On 02/11/2017	9.00	Put	Buy	10	0.00
R186 On 02/11/2017	9.00	Put	Sell	11	0.00
R186 On 02/11/2017	9.00	Put	Buy	11	0.00

R186 On 02/11/2017	Bond Future	9.00	Put	Sell	13	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	13	0.00
R186 On 02/11/2017	Bond Future			Sell	17	0.00
R186 On 02/11/2017	Bond Future			Buy	17	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	17	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	17	0.00
R186 On 02/11/2017	Bond Future			Sell	30	0.00
R186 On 02/11/2017	Bond Future			Buy	30	0.00
R186 On 02/11/2017	Bond Future			Sell	30	0.00
R186 On 02/11/2017	Bond Future			Buy	30	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	37	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	37	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	100	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	100	0.00
R186 On 02/11/2017	Bond Future			Sell	2,131	0.00
R186 On 02/11/2017	Bond Future			Buy	2,131	0.00
R186 On 02/11/2017	Bond Future			Sell	2,148	0.00
R186 On 02/11/2017	Bond Future			Buy	2,148	0.00

**R2023 Bond Future**

R023 On 02/11/2017	Bond Future			Sell	4	0.00
R023 On 02/11/2017	Bond Future			Buy	4	0.00
R023 On 02/11/2017	Bond Future			Buy	4	0.00
R023 On 02/11/2017	Bond Future			Sell	4	0.00
R023 On 02/11/2017	Bond Future			Sell	31	0.00
R023 On 02/11/2017	Bond Future			Buy	31	0.00
R023 On 02/11/2017	Bond Future			Sell	32	0.00
R023 On 02/11/2017	Bond Future			Buy	32	0.00
R023 On 02/11/2017	Bond Future			Sell	769	0.00
R023 On 02/11/2017	Bond Future			Buy	769	0.00
R023 On 02/11/2017	Bond Future			Sell	782	0.00
R023 On 02/11/2017	Bond Future			Buy	782	0.00
R023 On 02/11/2017	Bond Future			Sell	800	0.00
R023 On 02/11/2017	Bond Future			Buy	800	0.00
R023 On 02/11/2017	Bond Future			Buy	814	0.00
R023 On 02/11/2017	Bond Future			Sell	814	0.00

**R2030 Bond Future**

2030 On 02/11/2017	Bond Future			Sell	13	0.00
2030 On 02/11/2017	Bond Future			Buy	13	0.00
2030 On 02/11/2017	Bond Future			Sell	241	0.00
2030 On 02/11/2017	Bond Future			Buy	241	0.00
2030 On 02/11/2017	Bond Future			Sell	319	0.00
2030 On 02/11/2017	Bond Future			Buy	319	0.00
2030 On 02/11/2017	Bond Future			Buy	573	0.00
2030 On 02/11/2017	Bond Future			Sell	573	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2032 Bond Future</b>					
2032 On 02/11/2017			Sell	166	0.00
2032 On 02/11/2017			Buy	166	0.00
2032 On 02/11/2017			Sell	2,608	0.00
2032 On 02/11/2017			Buy	2,608	0.00
2032 On 02/11/2017			Buy	2,774	0.00
2032 On 02/11/2017			Sell	2,774	0.00
<b>R2035 Bond Future</b>					
R035 On 02/11/2017			Sell	387	0.00
R035 On 02/11/2017			Buy	387	0.00
R035 On 02/11/2017			Sell	709	0.00
R035 On 02/11/2017			Buy	709	0.00
R035 On 02/11/2017			Sell	1,554	0.00
R035 On 02/11/2017			Buy	1,554	0.00
R035 On 02/11/2017			Sell	2,263	0.00
R035 On 02/11/2017			Buy	2,263	0.00
<b>R2037 Bond Future</b>					
2037 On 02/11/2017			Sell	15	0.00
2037 On 02/11/2017			Buy	15	0.00
2037 On 02/11/2017			Buy	15	0.00
2037 On 02/11/2017			Sell	15	0.00
2037 On 02/11/2017			Sell	185	0.00
2037 On 02/11/2017			Buy	185	0.00
2037 On 02/11/2017			Sell	185	0.00
2037 On 02/11/2017			Buy	185	0.00
<b>R2044 Bond Future</b>					
2044 On 02/11/2017			Buy	17	0.00
2044 On 02/11/2017			Sell	17	0.00
2044 On 02/11/2017			Sell	17	0.00
2044 On 02/11/2017			Buy	17	0.00
<b>R2048 Bond Future</b>					
R248 On 02/11/2017			Buy	231	0.00
R248 On 02/11/2017			Sell	231	0.00
R248 On 02/11/2017			Sell	231	0.00
R248 On 02/11/2017			Buy	231	0.00

**R207 Bond Future**

R207 On 02/11/2017	Bond Future			Sell	27	0.00
R207 On 02/11/2017	Bond Future			Buy	27	0.00
R207 On 02/11/2017	Bond Future			Buy	27	0.00
R207 On 02/11/2017	Bond Future			Sell	27	0.00

**R208 Bond Futures**

R208 On 02/11/2017	Bond Future			Sell	125	0.00
R208 On 02/11/2017	Bond Future			Buy	125	0.00
R208 On 02/11/2017	Bond Future			Buy	125	0.00
R208 On 02/11/2017	Bond Future			Sell	125	0.00

**R209 Bond Future**

R209 On 02/11/2017	Bond Future	9.75	Put	Sell	9	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	9	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	9	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	9	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	10	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	10	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	26	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	26	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	30	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	30	0.00
R209 On 02/11/2017	Bond Future			Sell	33	0.00
R209 On 02/11/2017	Bond Future			Buy	33	0.00
R209 On 02/11/2017	Bond Future			Buy	33	0.00
R209 On 02/11/2017	Bond Future			Sell	33	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	66	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	66	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Buy	150	0.00
R209 On 02/11/2017	Bond Future	9.75	Put	Sell	150	0.00
R209 On 01/02/2018	Bond Future			Buy	400	0.00
R209 On 01/02/2018	Bond Future			Sell	400	0.00

**R212 Bond Future**

R212 On 02/11/2017	Bond Future			Sell	5	0.00
R212 On 02/11/2017	Bond Future			Buy	5	0.00
R212 On 02/11/2017	Bond Future			Buy	5	0.00
R212 On 02/11/2017	Bond Future			Sell	5	0.00

**R214 Bond Future**

R214 On 02/11/2017	Bond Future			Sell	258	0.00
R214 On 02/11/2017	Bond Future			Buy	258	0.00
R214 On 02/11/2017	Bond Future			Buy	258	0.00
R214 On 02/11/2017	Bond Future			Sell	258	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 01/02/2018	Bond Future		Buy	400	0.00
R214 On 01/02/2018	Bond Future		Sell	400	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>22,309</b>	<b>0.00</b>