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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/01/2017

TO DATE : 11/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2033 Bond Future</b>					
2033 On 02/02/2017			Sell	50	0.00
2033 On 02/02/2017			Buy	50	0.00
2033 On 02/02/2017			Sell	60	0.00
2033 On 02/02/2017			Buy	60	0.00
2033 On 02/02/2017			Sell	75	0.00
2033 On 02/02/2017			Buy	75	0.00
2033 On 02/02/2017			Sell	374	0.00
2033 On 02/02/2017			Buy	374	0.00
2033 On 02/02/2017			Buy	499	0.00
2033 On 02/02/2017			Sell	499	0.00
<b>I2038 Bond Future</b>					
2038 On 02/02/2017			Buy	1	0.00
2038 On 02/02/2017			Sell	1	0.00

2038 On 02/02/2017	Bond Future		Buy	12	0.00
2038 On 02/02/2017	Bond Future		Sell	12	0.00
2038 On 02/02/2017	Bond Future		Buy	36	0.00
2038 On 02/02/2017	Bond Future		Sell	36	0.00
2038 On 02/02/2017	Bond Future		Buy	120	0.00
2038 On 02/02/2017	Bond Future		Sell	120	0.00
2038 On 02/02/2017	Bond Future		Sell	169	0.00
2038 On 02/02/2017	Bond Future		Buy	169	0.00

**I2046 Bond Future**

2046 On 02/02/2017	Bond Future		Buy	1	0.00
2046 On 02/02/2017	Bond Future		Sell	1	0.00
2046 On 02/02/2017	Bond Future		Buy	9	0.00
2046 On 02/02/2017	Bond Future		Sell	9	0.00
2046 On 02/02/2017	Bond Future		Sell	10	0.00
2046 On 02/02/2017	Bond Future		Buy	10	0.00

**I2050 Bond Future**

2050 On 02/02/2017	Bond Future		Sell	12	0.00
2050 On 02/02/2017	Bond Future		Buy	12	0.00
2050 On 02/02/2017	Bond Future		Sell	25	0.00
2050 On 02/02/2017	Bond Future		Buy	25	0.00
2050 On 02/02/2017	Bond Future		Sell	34	0.00
2050 On 02/02/2017	Bond Future		Buy	34	0.00
2050 On 02/02/2017	Bond Future		Sell	117	0.00
2050 On 02/02/2017	Bond Future		Buy	117	0.00
2050 On 02/02/2017	Bond Future		Buy	163	0.00
2050 On 02/02/2017	Bond Future		Sell	163	0.00

**New Inflation Linked Index**

IGOV On 02/02/2017	Index Future		Sell	3	0.00
IGOV On 02/02/2017	Index Future		Buy	3	0.00

**R186 Bond Future**

R186 On 02/02/2017	Bond Future	8.43	Call	Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	11	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	11	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	11	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	11	0.00

**R202 Bond Future**

R202 On 02/02/2017	Bond Future		Sell	2	0.00
R202 On 02/02/2017	Bond Future		Buy	2	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R202 On 02/02/2017	Bond Future		Buy	22	0.00
R202 On 02/02/2017	Bond Future		Sell	22	0.00
R202 On 02/02/2017	Bond Future		Buy	42	0.00
R202 On 02/02/2017	Bond Future		Sell	42	0.00
R202 On 02/02/2017	Bond Future		Sell	50	0.00
R202 On 02/02/2017	Bond Future		Buy	50	0.00
R202 On 02/02/2017	Bond Future		Buy	97	0.00
R202 On 02/02/2017	Bond Future		Sell	97	0.00
R202 On 02/02/2017	Bond Future		Sell	161	0.00
R202 On 02/02/2017	Bond Future		Buy	161	0.00
<b>R2030 Bond Future</b>					
2030 On 02/02/2017	Bond Future		Buy	120	0.00
2030 On 02/02/2017	Bond Future		Sell	120	0.00
2030 On 02/02/2017	Bond Future		Buy	239	0.00
2030 On 02/02/2017	Bond Future		Sell	239	0.00
2030 On 02/02/2017	Bond Future		Buy	425	0.00
2030 On 02/02/2017	Bond Future		Sell	425	0.00
2030 On 02/02/2017	Bond Future		Buy	582	0.00
2030 On 02/02/2017	Bond Future		Sell	582	0.00
2030 On 02/02/2017	Bond Future		Sell	1,366	0.00
2030 On 02/02/2017	Bond Future		Buy	1,366	0.00
<b>R209 Bond Future</b>					
R209 On 02/02/2017	Bond Future		Sell	14	0.00
R209 On 02/02/2017	Bond Future		Buy	14	0.00
R209 On 02/02/2017	Bond Future		Sell	35	0.00
R209 On 02/02/2017	Bond Future		Buy	35	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,969</b>	<b>0.00</b>