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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/10/2017

TO DATE : 10/10/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 02/11/2017	Index Future		Buy	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Sell	1	0.00
ALBI On 02/11/2017	Index Future		Buy	1	0.00
<b>New Inflation Linked Index</b>					
IGOV On 02/11/2017	Index Future		Sell	5	0.00
IGOV On 02/11/2017	Index Future		Buy	5	0.00
IGOV On 02/11/2017	Index Future		Sell	5	0.00
IGOV On 02/11/2017	Index Future		Buy	5	0.00
<b>R186 Bond Future</b>					
R186 On 02/11/2017	Bond Future		Sell	10	0.00
R186 On 02/11/2017	Bond Future		Buy	10	0.00

R186 On 02/11/2017	Bond Future		Sell	10	0.00
R186 On 02/11/2017	Bond Future		Buy	10	0.00
R186 On 02/11/2017	Bond Future		Buy	33	0.00
R186 On 02/11/2017	Bond Future		Sell	33	0.00
R186 On 02/11/2017	Bond Future		Sell	33	0.00
R186 On 02/11/2017	Bond Future		Buy	33	0.00
R186 On 02/11/2017	Bond Future		Sell	61	0.00
R186 On 02/11/2017	Bond Future		Buy	61	0.00
R186 On 01/02/2018	Bond Future		Buy	200	0.00
R186 On 01/02/2018	Bond Future		Sell	200	0.00
R186 On 01/02/2018	Bond Future		Sell	230	0.00
R186 On 01/02/2018	Bond Future		Buy	230	0.00
R186 On 01/02/2018	Bond Future		Sell	440	0.00
R186 On 01/02/2018	Bond Future		Buy	440	0.00
R186 On 01/02/2018	Bond Future		Sell	670	0.00
R186 On 01/02/2018	Bond Future		Buy	670	0.00

**R2037 Bond Future**

2037 On 02/11/2017	Bond Future		Sell	46	0.00
2037 On 02/11/2017	Bond Future		Buy	46	0.00
2037 On 02/11/2017	Bond Future		Sell	46	0.00
2037 On 02/11/2017	Bond Future		Buy	46	0.00

**R208 Bond Futures**

R208 On 02/11/2017	Bond Future		Buy	11	0.00
R208 On 02/11/2017	Bond Future		Sell	11	0.00
R208 On 02/11/2017	Bond Future		Buy	16	0.00
R208 On 02/11/2017	Bond Future		Sell	16	0.00
R208 On 02/11/2017	Bond Future		Buy	16	0.00
R208 On 02/11/2017	Bond Future		Sell	16	0.00
R208 On 02/11/2017	Bond Future		Buy	28	0.00
R208 On 02/11/2017	Bond Future		Sell	28	0.00
R208 On 02/11/2017	Bond Future		Buy	169	0.00
R208 On 02/11/2017	Bond Future		Sell	169	0.00
R208 On 02/11/2017	Bond Future		Sell	240	0.00
R208 On 02/11/2017	Bond Future		Buy	240	0.00

**R209 Bond Future**

R209 On 02/11/2017	Bond Future		Buy	116	0.00	
R209 On 02/11/2017	Bond Future		Sell	116	0.00	
R209 On 02/11/2017	Bond Future		Buy	186	0.00	
R209 On 02/11/2017	Bond Future		Sell	186	0.00	
R209 On 01/02/2018	Bond Future	9.33	Call	Buy	970	0.00
R209 On 01/02/2018	Bond Future	9.33	Call	Sell	970	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Sell	970	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Buy	970	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 01/02/2018 Bond Future	9.88	Put	Buy	970	0.00
R209 On 01/02/2018 Bond Future	9.88	Put	Sell	970	0.00
R209 On 01/02/2018 Bond Future	9.33	Call	Buy	1,230	0.00
R209 On 01/02/2018 Bond Future	9.33	Call	Sell	1,230	0.00
R209 On 01/02/2018 Bond Future	9.59	Put	Sell	1,230	0.00
R209 On 01/02/2018 Bond Future	9.59	Put	Buy	1,230	0.00
R209 On 01/02/2018 Bond Future	9.88	Put	Buy	1,230	0.00
R209 On 01/02/2018 Bond Future	9.88	Put	Sell	1,230	0.00
<b>R213 Bond Future</b>					
R213 On 02/11/2017 Bond Future			Sell	62	0.00
R213 On 02/11/2017 Bond Future			Buy	62	0.00
R213 On 02/11/2017 Bond Future			Sell	62	0.00
R213 On 02/11/2017 Bond Future			Buy	62	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>9,297</b>	<b>0.00</b>