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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/11/2017

TO DATE : 03/11/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 01/02/2018	Index Future		Sell	129	0.00
ALBI On 01/02/2018	Index Future		Buy	129	0.00
ALBI On 01/02/2018	Index Future		Buy	129	0.00
ALBI On 01/02/2018	Index Future		Sell	129	0.00
ALBI On 01/02/2018	Index Future		Buy	129	0.00
ALBI On 01/02/2018	Index Future		Sell	129	0.00

#### Govi Total Return Index

GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00

**R186 Bond Future**

R186 On 01/02/2018	Bond Future	Buy	1	0.00
R186 On 01/02/2018	Bond Future	Sell	1	0.00
R186 On 01/02/2018	Bond Future	Sell	1	0.00
R186 On 01/02/2018	Bond Future	Buy	1	0.00
R186 On 01/02/2018	Bond Future	Sell	2	0.00
R186 On 01/02/2018	Bond Future	Buy	2	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	6	0.00
R186 On 01/02/2018	Bond Future	Buy	6	0.00
R186 On 01/02/2018	Bond Future	Sell	6	0.00
R186 On 01/02/2018	Bond Future	Buy	6	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Buy	8	0.00
R186 On 01/02/2018	Bond Future	Sell	8	0.00
R186 On 01/02/2018	Bond Future	Sell	8	0.00
R186 On 01/02/2018	Bond Future	Buy	8	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00
R186 On 01/02/2018	Bond Future	Sell	11	0.00
R186 On 01/02/2018	Bond Future	Buy	11	0.00
R186 On 01/02/2018	Bond Future	Sell	12	0.00
R186 On 01/02/2018	Bond Future	Buy	12	0.00
R186 On 01/02/2018	Bond Future	Sell	12	0.00
R186 On 01/02/2018	Bond Future	Buy	12	0.00
R186 On 01/02/2018	Bond Future	Sell	14	0.00
R186 On 01/02/2018	Bond Future	Buy	14	0.00
R186 On 01/02/2018	Bond Future	Buy	18	0.00
R186 On 01/02/2018	Bond Future	Sell	18	0.00
R186 On 01/02/2018	Bond Future	Sell	19	0.00
R186 On 01/02/2018	Bond Future	Buy	19	0.00
R186 On 01/02/2018	Bond Future	Sell	19	0.00
R186 On 01/02/2018	Bond Future	Buy	19	0.00
R186 On 01/02/2018	Bond Future	Sell	19	0.00
R186 On 01/02/2018	Bond Future	Buy	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018	Bond Future		Buy	24	0.00
R186 On 01/02/2018	Bond Future		Sell	24	0.00
R186 On 01/02/2018	Bond Future		Sell	25	0.00
R186 On 01/02/2018	Bond Future		Buy	25	0.00
R186 On 01/02/2018	Bond Future		Sell	27	0.00
R186 On 01/02/2018	Bond Future		Buy	27	0.00
R186 On 01/02/2018	Bond Future		Buy	27	0.00
R186 On 01/02/2018	Bond Future		Sell	27	0.00
R186 On 01/02/2018	Bond Future		Sell	29	0.00
R186 On 01/02/2018	Bond Future		Buy	29	0.00
R186 On 01/02/2018	Bond Future		Sell	29	0.00
R186 On 01/02/2018	Bond Future		Buy	29	0.00
R186 On 01/02/2018	Bond Future		Sell	31	0.00
R186 On 01/02/2018	Bond Future		Buy	31	0.00
R186 On 01/02/2018	Bond Future		Sell	33	0.00
R186 On 01/02/2018	Bond Future		Buy	33	0.00
R186 On 01/02/2018	Bond Future		Buy	38	0.00
R186 On 01/02/2018	Bond Future		Sell	38	0.00
R186 On 01/02/2018	Bond Future		Sell	56	0.00
R186 On 01/02/2018	Bond Future		Buy	56	0.00
R186 On 01/02/2018	Bond Future		Buy	90	0.00
R186 On 01/02/2018	Bond Future		Sell	90	0.00
R186 On 01/02/2018	Bond Future		Buy	90	0.00
R186 On 01/02/2018	Bond Future		Sell	90	0.00
R186 On 01/02/2018	Bond Future		Sell	90	0.00
R186 On 01/02/2018	Bond Future		Buy	90	0.00
R186 On 01/02/2018	Bond Future		Sell	97	0.00
R186 On 01/02/2018	Bond Future		Buy	97	0.00
R186 On 01/02/2018	Bond Future		Buy	101	0.00
R186 On 01/02/2018	Bond Future		Sell	101	0.00
R186 On 01/02/2018	Bond Future		Sell	102	0.00
R186 On 01/02/2018	Bond Future		Buy	102	0.00
R186 On 01/02/2018	Bond Future		Buy	110	0.00
R186 On 01/02/2018	Bond Future		Sell	110	0.00
R186 On 01/02/2018	Bond Future		Sell	144	0.00
R186 On 01/02/2018	Bond Future		Buy	144	0.00
R186 On 01/02/2018	Bond Future		Sell	145	0.00
R186 On 01/02/2018	Bond Future		Buy	145	0.00
R186 On 01/02/2018	Bond Future		Sell	186	0.00
R186 On 01/02/2018	Bond Future		Buy	186	0.00
R186 On 01/02/2018	Bond Future		Sell	222	0.00
R186 On 01/02/2018	Bond Future		Buy	222	0.00

R186 On 01/02/2018	Bond Future	Buy	250	0.00
R186 On 01/02/2018	Bond Future	Sell	250	0.00
R186 On 01/02/2018	Bond Future	Buy	349	0.00
R186 On 01/02/2018	Bond Future	Sell	349	0.00
R186 On 01/02/2018	Bond Future	Sell	349	0.00
R186 On 01/02/2018	Bond Future	Buy	349	0.00
R186 On 01/02/2018	Bond Future	Sell	369	0.00
R186 On 01/02/2018	Bond Future	Buy	369	0.00
R186 On 01/02/2018	Bond Future	Buy	658	0.00
R186 On 01/02/2018	Bond Future	Sell	658	0.00
R186 On 01/02/2018	Bond Future	Buy	1,226	0.00
R186 On 01/02/2018	Bond Future	Sell	1,226	0.00
R186 On 01/02/2018	Bond Future	Sell	2,949	0.00
R186 On 01/02/2018	Bond Future	Buy	2,949	0.00
R186 On 01/02/2018	Bond Future	Buy	4,700	0.00
R186 On 01/02/2018	Bond Future	Sell	4,700	0.00

**R204 Bond Future**

R204 On 01/02/2018	Bond Future	Sell	4,000	0.00
R204 On 01/02/2018	Bond Future	Buy	4,000	0.00

**R2044 Bond Future**

2044 On 01/02/2018	Bond Future	Buy	13,000	0.00
2044 On 01/02/2018	Bond Future	Sell	13,000	0.00

**R207 Bond Future**

R207 On 01/02/2018	Bond Future	Buy	37	0.00
R207 On 01/02/2018	Bond Future	Sell	37	0.00
R207 On 01/02/2018	Bond Future	Buy	37	0.00
R207 On 01/02/2018	Bond Future	Sell	37	0.00
R207 On 01/02/2018	Bond Future	Buy	146	0.00
R207 On 01/02/2018	Bond Future	Sell	146	0.00
R207 On 01/02/2018	Bond Future	Sell	146	0.00
R207 On 01/02/2018	Bond Future	Buy	146	0.00

**R208 Bond Futures**

R208 On 01/02/2018	Bond Future	Buy	12	0.00
R208 On 01/02/2018	Bond Future	Sell	12	0.00
R208 On 01/02/2018	Bond Future	Buy	12	0.00
R208 On 01/02/2018	Bond Future	Sell	12	0.00

**R209 Bond Future**

R209 On 01/02/2018	Bond Future	Sell	11	0.00
R209 On 01/02/2018	Bond Future	Buy	11	0.00
R209 On 01/02/2018	Bond Future	Sell	26	0.00
R209 On 01/02/2018	Bond Future	Buy	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/02/2018			Sell	30	0.00
R209 On 01/02/2018			Buy	30	0.00
R209 On 01/02/2018			Buy	36	0.00
R209 On 01/02/2018			Sell	36	0.00
R209 On 01/02/2018			Buy	36	0.00
R209 On 01/02/2018			Sell	36	0.00
R209 On 01/02/2018			Sell	37	0.00
R209 On 01/02/2018			Buy	37	0.00
R209 On 01/02/2018			Buy	46	0.00
R209 On 01/02/2018			Sell	46	0.00
R209 On 01/02/2018			Sell	46	0.00
R209 On 01/02/2018			Buy	46	0.00
R209 On 01/02/2018	9.52	Call	Sell	57	0.00
R209 On 01/02/2018	9.52	Call	Buy	57	0.00
R209 On 01/02/2018	10.22	Put	Buy	57	0.00
R209 On 01/02/2018	10.22	Put	Sell	57	0.00
R209 On 01/02/2018			Sell	63	0.00
R209 On 01/02/2018			Buy	63	0.00
R209 On 01/02/2018			Buy	74	0.00
R209 On 01/02/2018			Sell	74	0.00
R209 On 01/02/2018			Sell	156	0.00
R209 On 01/02/2018			Buy	156	0.00
R209 On 01/02/2018			Sell	178	0.00
R209 On 01/02/2018			Buy	178	0.00
R209 On 01/02/2018			Sell	182	0.00
R209 On 01/02/2018			Buy	182	0.00
R209 On 01/02/2018			Buy	208	0.00
R209 On 01/02/2018			Sell	208	0.00
R209 On 01/02/2018			Sell	219	0.00
R209 On 01/02/2018			Buy	219	0.00
R209 On 01/02/2018			Sell	256	0.00
R209 On 01/02/2018			Buy	256	0.00
R209 On 01/02/2018			Buy	340	0.00
R209 On 01/02/2018			Sell	340	0.00
<b>R214 Bond Future</b>					
R214 On 01/02/2018			Sell	490	0.00
R214 On 01/02/2018			Buy	490	0.00
R214 On 01/02/2018			Buy	1,600	0.00
R214 On 01/02/2018			Sell	1,600	0.00
R214 On 01/02/2018			Buy	2,500	0.00
R214 On 01/02/2018			Sell	2,500	0.00

R214 On 01/02/2018	Bond Future	Sell	3,610	0.00
R214 On 01/02/2018	Bond Future	Buy	3,610	0.00

**Grand Total for Daily Detailed Turnover:** **40,786** **0.00**