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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/04/2017

TO DATE : 11/04/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### ES33 Bond Future

ES33 On 03/08/2017	Bond Future		Sell	2	0.00
ES33 On 03/08/2017	Bond Future		Buy	2	0.00
ES33 On 04/05/2017	Bond Future		Buy	2	0.00
ES33 On 04/05/2017	Bond Future		Sell	2	0.00
ES33 On 03/08/2017	Bond Future		Sell	10	0.00
ES33 On 03/08/2017	Bond Future		Buy	10	0.00
ES33 On 04/05/2017	Bond Future		Buy	10	0.00
ES33 On 04/05/2017	Bond Future		Sell	10	0.00
ES33 On 03/08/2017	Bond Future		Sell	11	0.00
ES33 On 03/08/2017	Bond Future		Buy	11	0.00
ES33 On 04/05/2017	Bond Future		Buy	11	0.00
ES33 On 04/05/2017	Bond Future		Sell	11	0.00
ES33 On 03/08/2017	Bond Future		Sell	56	0.00
ES33 On 03/08/2017	Bond Future		Buy	56	0.00

ES33 On 04/05/2017	Bond Future	Buy	56	0.00
ES33 On 04/05/2017	Bond Future	Sell	56	0.00
ES33 On 03/08/2017	Bond Future	Sell	73	0.00
ES33 On 03/08/2017	Bond Future	Buy	73	0.00
ES33 On 04/05/2017	Bond Future	Buy	73	0.00
ES33 On 04/05/2017	Bond Future	Sell	73	0.00
ES33 On 03/08/2017	Bond Future	Sell	78	0.00
ES33 On 03/08/2017	Bond Future	Buy	78	0.00
ES33 On 04/05/2017	Bond Future	Buy	78	0.00
ES33 On 04/05/2017	Bond Future	Sell	78	0.00
ES33 On 03/08/2017	Bond Future	Sell	87	0.00
ES33 On 03/08/2017	Bond Future	Buy	87	0.00
ES33 On 04/05/2017	Bond Future	Buy	87	0.00
ES33 On 04/05/2017	Bond Future	Sell	87	0.00
ES33 On 03/08/2017	Bond Future	Sell	116	0.00
ES33 On 03/08/2017	Bond Future	Buy	116	0.00
ES33 On 04/05/2017	Bond Future	Buy	116	0.00
ES33 On 04/05/2017	Bond Future	Sell	116	0.00
ES33 On 03/08/2017	Bond Future	Sell	528	0.00
ES33 On 03/08/2017	Bond Future	Buy	528	0.00
ES33 On 04/05/2017	Bond Future	Buy	528	0.00
ES33 On 04/05/2017	Bond Future	Sell	528	0.00
ES33 On 03/08/2017	Bond Future	Sell	926	0.00
ES33 On 03/08/2017	Bond Future	Buy	926	0.00
ES33 On 04/05/2017	Bond Future	Buy	926	0.00
ES33 On 04/05/2017	Bond Future	Sell	926	0.00
ES33 On 03/08/2017	Bond Future	Sell	1,080	0.00
ES33 On 03/08/2017	Bond Future	Buy	1,080	0.00
ES33 On 04/05/2017	Bond Future	Buy	1,080	0.00
ES33 On 04/05/2017	Bond Future	Sell	1,080	0.00
ES33 On 03/08/2017	Bond Future	Sell	2,044	0.00
ES33 On 03/08/2017	Bond Future	Buy	2,044	0.00
ES33 On 04/05/2017	Bond Future	Buy	2,044	0.00
ES33 On 04/05/2017	Bond Future	Sell	2,044	0.00
ES33 On 03/08/2017	Bond Future	Sell	2,455	0.00
ES33 On 03/08/2017	Bond Future	Buy	2,455	0.00
ES33 On 04/05/2017	Bond Future	Buy	2,455	0.00
ES33 On 04/05/2017	Bond Future	Sell	2,455	0.00
ES33 On 03/08/2017	Bond Future	Sell	7,466	0.00
ES33 On 03/08/2017	Bond Future	Buy	7,466	0.00
ES33 On 04/05/2017	Bond Future	Buy	7,466	0.00
ES33 On 04/05/2017	Bond Future	Sell	7,466	0.00

**New Inflation Linked Index**

IGOV On 03/08/2017	Index Future	Sell	2	0.00
IGOV On 03/08/2017	Index Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Buy	7	0.00
R186 On 04/05/2017	Bond Future		Sell	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 04/05/2017	Bond Future		Sell	11	0.00
R186 On 04/05/2017	Bond Future		Buy	11	0.00
R186 On 04/05/2017	Bond Future		Sell	20	0.00
R186 On 04/05/2017	Bond Future		Buy	20	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Sell	29	0.00
R186 On 04/05/2017	Bond Future		Buy	29	0.00
R186 On 04/05/2017	Bond Future		Sell	30	0.00
R186 On 04/05/2017	Bond Future		Buy	30	0.00
R186 On 04/05/2017	Bond Future		Buy	33	0.00
R186 On 04/05/2017	Bond Future		Sell	33	0.00
R186 On 03/08/2017	Bond Future		Sell	33	0.00
R186 On 03/08/2017	Bond Future		Buy	33	0.00
R186 On 04/05/2017	Bond Future		Sell	35	0.00
R186 On 04/05/2017	Bond Future		Buy	35	0.00
R186 On 04/05/2017	Bond Future		Buy	37	0.00
R186 On 04/05/2017	Bond Future		Sell	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 04/05/2017	Bond Future		Sell	40	0.00
R186 On 04/05/2017	Bond Future		Buy	40	0.00
R186 On 04/05/2017	Bond Future		Sell	51	0.00
R186 On 04/05/2017	Bond Future		Buy	51	0.00
R186 On 04/05/2017	Bond Future		Sell	58	0.00
R186 On 04/05/2017	Bond Future		Buy	58	0.00
R186 On 04/05/2017	Bond Future		Sell	92	0.00
R186 On 04/05/2017	Bond Future		Buy	92	0.00
R186 On 04/05/2017	Bond Future		Sell	120	0.00
R186 On 04/05/2017	Bond Future		Buy	120	0.00
R186 On 04/05/2017	Bond Future		Sell	150	0.00
R186 On 04/05/2017	Bond Future		Buy	150	0.00

R186 On 04/05/2017	Bond Future	Sell	151	0.00
R186 On 04/05/2017	Bond Future	Buy	151	0.00
R186 On 04/05/2017	Bond Future	Buy	194	0.00
R186 On 04/05/2017	Bond Future	Sell	194	0.00
R186 On 03/08/2017	Bond Future	Sell	194	0.00
R186 On 03/08/2017	Bond Future	Buy	194	0.00
R186 On 04/05/2017	Bond Future	Buy	204	0.00
R186 On 04/05/2017	Bond Future	Sell	204	0.00
R186 On 03/08/2017	Bond Future	Sell	204	0.00
R186 On 03/08/2017	Bond Future	Buy	204	0.00
R186 On 04/05/2017	Bond Future	Buy	239	0.00
R186 On 04/05/2017	Bond Future	Sell	239	0.00
R186 On 03/08/2017	Bond Future	Sell	239	0.00
R186 On 03/08/2017	Bond Future	Buy	239	0.00
R186 On 04/05/2017	Bond Future	Sell	250	0.00
R186 On 04/05/2017	Bond Future	Buy	250	0.00
R186 On 04/05/2017	Bond Future	Sell	283	0.00
R186 On 04/05/2017	Bond Future	Buy	283	0.00
R186 On 04/05/2017	Bond Future	Buy	300	0.00
R186 On 04/05/2017	Bond Future	Sell	300	0.00
R186 On 03/08/2017	Bond Future	Sell	300	0.00
R186 On 03/08/2017	Bond Future	Buy	300	0.00
R186 On 04/05/2017	Bond Future	Buy	303	0.00
R186 On 04/05/2017	Bond Future	Sell	303	0.00
R186 On 03/08/2017	Bond Future	Sell	303	0.00
R186 On 03/08/2017	Bond Future	Buy	303	0.00
R186 On 04/05/2017	Bond Future	Sell	384	0.00
R186 On 04/05/2017	Bond Future	Buy	384	0.00
R186 On 04/05/2017	Bond Future	Buy	403	0.00
R186 On 04/05/2017	Bond Future	Sell	403	0.00
R186 On 04/05/2017	Bond Future	Buy	405	0.00
R186 On 04/05/2017	Bond Future	Sell	405	0.00
R186 On 03/08/2017	Bond Future	Sell	405	0.00
R186 On 03/08/2017	Bond Future	Buy	405	0.00
R186 On 04/05/2017	Bond Future	Sell	533	0.00
R186 On 04/05/2017	Bond Future	Buy	533	0.00
R186 On 04/05/2017	Bond Future	Sell	695	0.00
R186 On 04/05/2017	Bond Future	Buy	695	0.00
R186 On 04/05/2017	Bond Future	Buy	1,854	0.00
R186 On 04/05/2017	Bond Future	Sell	1,854	0.00
R186 On 03/08/2017	Bond Future	Sell	1,854	0.00
R186 On 03/08/2017	Bond Future	Buy	1,854	0.00
R186 On 04/05/2017	Bond Future	Sell	2,500	0.00
R186 On 04/05/2017	Bond Future	Buy	2,500	0.00
R186 On 04/05/2017	Bond Future	Buy	2,500	0.00
R186 On 04/05/2017	Bond Future	Sell	2,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	3,218	0.00
R186 On 04/05/2017	Bond Future		Sell	3,218	0.00
R186 On 03/08/2017	Bond Future		Sell	3,218	0.00
R186 On 03/08/2017	Bond Future		Buy	3,218	0.00
R186 On 04/05/2017	Bond Future		Buy	3,478	0.00
R186 On 04/05/2017	Bond Future		Sell	3,478	0.00
R186 On 03/08/2017	Bond Future		Sell	3,478	0.00
R186 On 03/08/2017	Bond Future		Buy	3,478	0.00
R186 On 04/05/2017	Bond Future		Buy	7,569	0.00
R186 On 04/05/2017	Bond Future		Sell	7,569	0.00
R186 On 03/08/2017	Bond Future		Sell	7,569	0.00
R186 On 03/08/2017	Bond Future		Buy	7,569	0.00
R186 On 04/05/2017	Bond Future		Buy	8,386	0.00
R186 On 04/05/2017	Bond Future		Sell	8,386	0.00
R186 On 03/08/2017	Bond Future		Sell	8,386	0.00
R186 On 03/08/2017	Bond Future		Buy	8,386	0.00
R186 On 04/05/2017	Bond Future		Sell	26,227	0.00
R186 On 04/05/2017	Bond Future		Buy	26,227	0.00
R186 On 03/08/2017	Bond Future		Buy	26,227	0.00
R186 On 03/08/2017	Bond Future		Sell	26,227	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>143,140</b>	<b>0.00</b>