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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/04/2017

TO DATE : 12/04/2017

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

ALBI On 04/05/2017	Index Future		Sell	1	0.00
ALBI On 04/05/2017	Index Future		Buy	1	0.00

#### I2033 Bond Future

2033 On 04/05/2017	Bond Future		Buy	2	0.00
2033 On 04/05/2017	Bond Future		Sell	2	0.00
2033 On 03/08/2017	Bond Future		Sell	2	0.00
2033 On 03/08/2017	Bond Future		Buy	2	0.00
2033 On 04/05/2017	Bond Future		Buy	3	0.00
2033 On 04/05/2017	Bond Future		Sell	3	0.00
2033 On 04/05/2017	Bond Future		Buy	3	0.00
2033 On 04/05/2017	Bond Future		Sell	3	0.00
2033 On 04/05/2017	Bond Future		Buy	3	0.00
2033 On 04/05/2017	Bond Future		Sell	3	0.00

2033 On 03/08/2017	Bond Future	Sell	3	0.00
2033 On 03/08/2017	Bond Future	Buy	3	0.00
2033 On 03/08/2017	Bond Future	Sell	3	0.00
2033 On 03/08/2017	Bond Future	Buy	3	0.00
2033 On 03/08/2017	Bond Future	Sell	3	0.00
2033 On 03/08/2017	Bond Future	Buy	3	0.00
2033 On 04/05/2017	Bond Future	Buy	8	0.00
2033 On 04/05/2017	Bond Future	Sell	8	0.00
2033 On 03/08/2017	Bond Future	Sell	8	0.00
2033 On 03/08/2017	Bond Future	Buy	8	0.00
2033 On 04/05/2017	Bond Future	Buy	55	0.00
2033 On 04/05/2017	Bond Future	Sell	55	0.00
2033 On 03/08/2017	Bond Future	Sell	55	0.00
2033 On 03/08/2017	Bond Future	Buy	55	0.00
2033 On 04/05/2017	Bond Future	Buy	74	0.00
2033 On 04/05/2017	Bond Future	Sell	74	0.00
2033 On 03/08/2017	Bond Future	Sell	74	0.00
2033 On 03/08/2017	Bond Future	Buy	74	0.00

**I2046 Bond Future**

2046 On 04/05/2017	Bond Future	Buy	3	0.00
2046 On 04/05/2017	Bond Future	Sell	3	0.00
2046 On 04/05/2017	Bond Future	Buy	3	0.00
2046 On 04/05/2017	Bond Future	Sell	3	0.00
2046 On 04/05/2017	Bond Future	Buy	3	0.00
2046 On 04/05/2017	Bond Future	Sell	3	0.00
2046 On 03/08/2017	Bond Future	Sell	3	0.00
2046 On 03/08/2017	Bond Future	Buy	3	0.00
2046 On 03/08/2017	Bond Future	Sell	3	0.00
2046 On 03/08/2017	Bond Future	Buy	3	0.00
2046 On 03/08/2017	Bond Future	Sell	3	0.00
2046 On 03/08/2017	Bond Future	Buy	3	0.00
2046 On 04/05/2017	Bond Future	Buy	8	0.00
2046 On 04/05/2017	Bond Future	Sell	8	0.00
2046 On 03/08/2017	Bond Future	Sell	8	0.00
2046 On 03/08/2017	Bond Future	Buy	8	0.00
2046 On 04/05/2017	Bond Future	Buy	85	0.00
2046 On 04/05/2017	Bond Future	Sell	85	0.00
2046 On 03/08/2017	Bond Future	Sell	85	0.00
2046 On 03/08/2017	Bond Future	Buy	85	0.00
2046 On 04/05/2017	Bond Future	Buy	2,442	0.00
2046 On 04/05/2017	Bond Future	Sell	2,442	0.00
2046 On 03/08/2017	Bond Future	Sell	2,442	0.00
2046 On 03/08/2017	Bond Future	Buy	2,442	0.00
2046 On 04/05/2017	Bond Future	Buy	3,092	0.00
2046 On 04/05/2017	Bond Future	Sell	3,092	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 03/08/2017			Sell	3,092	0.00
2046 On 03/08/2017			Buy	3,092	0.00
2046 On 04/05/2017			Buy	5,636	0.00
2046 On 04/05/2017			Sell	5,636	0.00
2046 On 03/08/2017			Buy	5,636	0.00
2046 On 03/08/2017			Sell	5,636	0.00

**I2050 Bond Future**

2050 On 04/05/2017			Buy	2	0.00
2050 On 04/05/2017			Sell	2	0.00
2050 On 03/08/2017			Sell	2	0.00
2050 On 03/08/2017			Buy	2	0.00
2050 On 04/05/2017			Buy	78	0.00
2050 On 04/05/2017			Sell	78	0.00
2050 On 03/08/2017			Sell	78	0.00
2050 On 03/08/2017			Buy	78	0.00
2050 On 04/05/2017			Buy	490	0.00
2050 On 04/05/2017			Sell	490	0.00
2050 On 03/08/2017			Sell	490	0.00
2050 On 03/08/2017			Buy	490	0.00
2050 On 04/05/2017			Buy	2,632	0.00
2050 On 04/05/2017			Sell	2,632	0.00
2050 On 03/08/2017			Sell	2,632	0.00
2050 On 03/08/2017			Buy	2,632	0.00
2050 On 04/05/2017			Buy	3,202	0.00
2050 On 04/05/2017			Sell	3,202	0.00
2050 On 03/08/2017			Sell	3,202	0.00
2050 On 03/08/2017			Buy	3,202	0.00

**New Inflation Linked Index**

IGOV On 04/05/2017	Index Future		Sell	412	0.00
IGOV On 04/05/2017	Index Future		Buy	412	0.00
IGOV On 03/08/2017	Index Future		Buy	412	0.00
IGOV On 03/08/2017	Index Future		Sell	412	0.00

**R186 Bond Future**

R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00

R186 On 03/08/2017	Bond Future	Sell	1	0.00
R186 On 03/08/2017	Bond Future	Buy	1	0.00
R186 On 03/08/2017	Bond Future	Sell	1	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	15	0.00
R186 On 04/05/2017	Bond Future	Buy	15	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Buy	36	0.00
R186 On 04/05/2017	Bond Future	Sell	36	0.00
R186 On 04/05/2017	Bond Future	Sell	36	0.00
R186 On 04/05/2017	Bond Future	Buy	36	0.00
R186 On 04/05/2017	Bond Future	Buy	41	0.00
R186 On 04/05/2017	Bond Future	Sell	41	0.00
R186 On 04/05/2017	Bond Future	Sell	41	0.00
R186 On 04/05/2017	Bond Future	Buy	41	0.00

**R202 Bond Future**

R202 On 04/05/2017	Bond Future	Buy	24	0.00
R202 On 04/05/2017	Bond Future	Sell	24	0.00
R202 On 03/08/2017	Bond Future	Sell	24	0.00
R202 On 03/08/2017	Bond Future	Buy	24	0.00
R202 On 04/05/2017	Bond Future	Buy	26	0.00
R202 On 04/05/2017	Bond Future	Sell	26	0.00
R202 On 03/08/2017	Bond Future	Sell	26	0.00
R202 On 03/08/2017	Bond Future	Buy	26	0.00
R202 On 04/05/2017	Bond Future	Buy	39	0.00
R202 On 04/05/2017	Bond Future	Sell	39	0.00
R202 On 03/08/2017	Bond Future	Sell	39	0.00
R202 On 03/08/2017	Bond Future	Buy	39	0.00
R202 On 04/05/2017	Bond Future	Buy	40	0.00
R202 On 04/05/2017	Bond Future	Sell	40	0.00
R202 On 03/08/2017	Bond Future	Sell	40	0.00
R202 On 03/08/2017	Bond Future	Buy	40	0.00
R202 On 04/05/2017	Bond Future	Buy	50	0.00
R202 On 04/05/2017	Bond Future	Sell	50	0.00
R202 On 04/05/2017	Bond Future	Buy	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 04/05/2017	Bond Future		Sell	50	0.00
R202 On 03/08/2017	Bond Future		Sell	50	0.00
R202 On 03/08/2017	Bond Future		Buy	50	0.00
R202 On 03/08/2017	Bond Future		Sell	50	0.00
R202 On 03/08/2017	Bond Future		Buy	50	0.00
R202 On 04/05/2017	Bond Future		Buy	130	0.00
R202 On 04/05/2017	Bond Future		Sell	130	0.00
R202 On 04/05/2017	Bond Future		Buy	130	0.00
R202 On 04/05/2017	Bond Future		Sell	130	0.00
R202 On 03/08/2017	Bond Future		Sell	130	0.00
R202 On 03/08/2017	Bond Future		Buy	130	0.00
R202 On 03/08/2017	Bond Future		Sell	130	0.00
R202 On 03/08/2017	Bond Future		Buy	130	0.00
R202 On 04/05/2017	Bond Future		Buy	199	0.00
R202 On 04/05/2017	Bond Future		Sell	199	0.00
R202 On 03/08/2017	Bond Future		Sell	199	0.00
R202 On 03/08/2017	Bond Future		Buy	199	0.00
R202 On 04/05/2017	Bond Future		Buy	200	0.00
R202 On 04/05/2017	Bond Future		Sell	200	0.00
R202 On 03/08/2017	Bond Future		Sell	200	0.00
R202 On 03/08/2017	Bond Future		Buy	200	0.00
R202 On 04/05/2017	Bond Future		Buy	2,118	0.00
R202 On 04/05/2017	Bond Future		Sell	2,118	0.00
R202 On 04/05/2017	Bond Future		Buy	2,118	0.00
R202 On 04/05/2017	Bond Future		Sell	2,118	0.00
R202 On 03/08/2017	Bond Future		Sell	2,118	0.00
R202 On 03/08/2017	Bond Future		Buy	2,118	0.00
R202 On 03/08/2017	Bond Future		Sell	2,118	0.00
R202 On 03/08/2017	Bond Future		Buy	2,118	0.00
R202 On 04/05/2017	Bond Future		Sell	2,579	0.00
R202 On 04/05/2017	Bond Future		Buy	2,579	0.00
R202 On 03/08/2017	Bond Future		Sell	2,579	0.00
R202 On 03/08/2017	Bond Future		Buy	2,579	0.00
R202 On 04/05/2017	Bond Future		Buy	2,580	0.00
R202 On 04/05/2017	Bond Future		Sell	2,580	0.00
R202 On 03/08/2017	Bond Future		Sell	2,580	0.00
R202 On 03/08/2017	Bond Future		Buy	2,580	0.00
R202 On 04/05/2017	Bond Future		Sell	5,141	0.00
R202 On 04/05/2017	Bond Future		Buy	5,141	0.00
R202 On 03/08/2017	Bond Future		Buy	5,141	0.00
R202 On 03/08/2017	Bond Future		Sell	5,141	0.00
R202 On 04/05/2017	Bond Future		Sell	5,142	0.00

R202 On 04/05/2017	Bond Future		Buy	5,142	0.00
R202 On 03/08/2017	Bond Future		Buy	5,142	0.00
R202 On 03/08/2017	Bond Future		Sell	5,142	0.00

**R2023 Bond Future**

R023 On 04/05/2017	Bond Future		Sell	28	0.00
R023 On 04/05/2017	Bond Future		Buy	28	0.00
R023 On 04/05/2017	Bond Future		Sell	28	0.00
R023 On 04/05/2017	Bond Future		Buy	28	0.00

**R2037 Bond Future**

2037 On 04/05/2017	Bond Future		Buy	110	0.00
2037 On 04/05/2017	Bond Future		Sell	110	0.00

**R209 Bond Future**

R209 On 04/05/2017	Bond Future		Buy	653	0.00	
R209 On 04/05/2017	Bond Future		Sell	653	0.00	
R209 On 03/08/2017	Bond Future		Buy	653	0.00	
R209 On 03/08/2017	Bond Future		Sell	653	0.00	
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	1,300	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	1,300	0.00
R209 On 02/11/2017	Bond Future	10.60	Put	Sell	1,300	0.00
R209 On 02/11/2017	Bond Future	10.60	Put	Buy	1,300	0.00

**R210 Bond Future**

R210 On 04/05/2017	Bond Future		Buy	195	0.00
R210 On 04/05/2017	Bond Future		Sell	195	0.00
R210 On 03/08/2017	Bond Future		Buy	195	0.00
R210 On 03/08/2017	Bond Future		Sell	195	0.00

**Grand Total for Daily Detailed Turnover:**

**82,308 0.00**