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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/08/2017

TO DATE : 10/08/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 02/11/2017	Bond Future		Sell	3	0.00
R186 On 02/11/2017	Bond Future		Buy	3	0.00
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 02/11/2017	Bond Future		Sell	5	0.00
R186 On 02/11/2017	Bond Future		Buy	5	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00

R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	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	Sell	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	10	0.00
R186 On 02/11/2017	Bond Future	Sell	11	0.00
R186 On 02/11/2017	Bond Future	Buy	11	0.00
R186 On 02/11/2017	Bond Future	Sell	11	0.00
R186 On 02/11/2017	Bond Future	Buy	11	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Sell	17	0.00
R186 On 02/11/2017	Bond Future	Buy	17	0.00
R186 On 02/11/2017	Bond Future	Sell	18	0.00
R186 On 02/11/2017	Bond Future	Buy	18	0.00
R186 On 02/11/2017	Bond Future	Sell	18	0.00
R186 On 02/11/2017	Bond Future	Buy	18	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	23	0.00
R186 On 02/11/2017	Bond Future	Buy	23	0.00
R186 On 02/11/2017	Bond Future	Sell	28	0.00
R186 On 02/11/2017	Bond Future	Buy	28	0.00
R186 On 02/11/2017	Bond Future	Sell	30	0.00
R186 On 02/11/2017	Bond Future	Buy	30	0.00
R186 On 02/11/2017	Bond Future	Sell	31	0.00
R186 On 02/11/2017	Bond Future	Buy	31	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	37	0.00
R186 On 02/11/2017	Bond Future	Buy	37	0.00
R186 On 02/11/2017	Bond Future	Sell	37	0.00
R186 On 02/11/2017	Bond Future	Buy	37	0.00
R186 On 02/11/2017	Bond Future	Sell	38	0.00
R186 On 02/11/2017	Bond Future	Buy	38	0.00
R186 On 02/11/2017	Bond Future	Sell	40	0.00
R186 On 02/11/2017	Bond Future	Buy	40	0.00
R186 On 02/11/2017	Bond Future	Sell	45	0.00
R186 On 02/11/2017	Bond Future	Buy	45	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Sell	49	0.00
R186 On 02/11/2017			Buy	49	0.00
R186 On 02/11/2017			Sell	66	0.00
R186 On 02/11/2017			Buy	66	0.00
R186 On 02/11/2017			Sell	69	0.00
R186 On 02/11/2017			Buy	69	0.00
R186 On 02/11/2017			Sell	77	0.00
R186 On 02/11/2017			Buy	77	0.00
R186 On 02/11/2017			Sell	81	0.00
R186 On 02/11/2017			Buy	81	0.00
R186 On 02/11/2017			Sell	158	0.00
R186 On 02/11/2017			Buy	158	0.00
R186 On 02/11/2017			Sell	299	0.00
R186 On 02/11/2017			Buy	299	0.00
R186 On 02/11/2017			Sell	475	0.00
R186 On 02/11/2017			Buy	475	0.00
R186 On 02/11/2017			Sell	768	0.00
R186 On 02/11/2017			Buy	768	0.00
R186 On 02/11/2017			Sell	821	0.00
R186 On 02/11/2017			Buy	821	0.00
R186 On 02/11/2017			Buy	3,400	0.00
R186 On 02/11/2017			Sell	3,400	0.00
<b>R2032 Bond Future</b>					
2032 On 01/02/2018	9.45	Call	Buy	750	0.00
2032 On 01/02/2018	9.45	Call	Sell	750	0.00
2032 On 01/02/2018	9.45	Call	Sell	750	0.00
2032 On 01/02/2018	9.45	Call	Buy	750	0.00
2032 On 01/02/2018	9.45	Call	Sell	750	0.00
2032 On 01/02/2018	9.45	Call	Buy	750	0.00
<b>R209 Bond Future</b>					
R209 On 02/11/2017	9.33	Call	Buy	7	0.00
R209 On 02/11/2017	9.33	Call	Sell	7	0.00
R209 On 02/11/2017	9.58	Put	Sell	7	0.00
R209 On 02/11/2017	9.58	Put	Buy	7	0.00
R209 On 02/11/2017	9.88	Put	Buy	7	0.00
R209 On 02/11/2017	9.88	Put	Sell	7	0.00
R209 On 02/11/2017			Buy	10	0.00
R209 On 02/11/2017			Sell	10	0.00
R209 On 02/11/2017	9.33	Call	Buy	50	0.00

R209 On 02/11/2017	Bond Future	9.33	Call	Sell	50	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	50	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Sell	50	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	50	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	50	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	50	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	50	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	50	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	50	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	50	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	50	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	100	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Sell	100	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	100	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	100	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	100	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	100	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	170	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Sell	170	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	170	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	170	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	170	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	170	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	200	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Sell	200	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	200	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	200	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	200	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	200	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	223	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Sell	223	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	223	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	223	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	223	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	223	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	250	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Sell	250	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	250	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	250	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	250	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Sell	250	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Buy	300	0.00
R209 On 02/11/2017	Bond Future	9.33	Call	Sell	300	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Sell	300	0.00
R209 On 02/11/2017	Bond Future	9.58	Put	Buy	300	0.00
R209 On 02/11/2017	Bond Future	9.88	Put	Buy	300	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 02/11/2017 Bond Future	9.88	Put	Sell	300	0.00
R209 On 02/11/2017 Bond Future	9.33	Call	Buy	430	0.00
R209 On 02/11/2017 Bond Future	9.33	Call	Sell	430	0.00
R209 On 02/11/2017 Bond Future	9.58	Put	Sell	430	0.00
R209 On 02/11/2017 Bond Future	9.58	Put	Buy	430	0.00
R209 On 02/11/2017 Bond Future	9.88	Put	Buy	430	0.00
R209 On 02/11/2017 Bond Future	9.88	Put	Sell	430	0.00
R209 On 02/11/2017 Bond Future	9.33	Call	Sell	720	0.00
R209 On 02/11/2017 Bond Future	9.33	Call	Buy	720	0.00
R209 On 02/11/2017 Bond Future	9.58	Put	Buy	720	0.00
R209 On 02/11/2017 Bond Future	9.58	Put	Sell	720	0.00
R209 On 02/11/2017 Bond Future	9.88	Put	Sell	720	0.00
R209 On 02/11/2017 Bond Future	9.88	Put	Buy	720	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>16,590</b>	<b>0.00</b>