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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/09/2017

TO DATE : 19/09/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2050 Bond Future

2050 On 02/11/2017	Bond Future		Sell	1	0.00
2050 On 02/11/2017	Bond Future		Buy	1	0.00
2050 On 02/11/2017	Bond Future		Buy	1	0.00
2050 On 02/11/2017	Bond Future		Sell	1	0.00
2050 On 02/11/2017	Bond Future		Sell	2	0.00
2050 On 02/11/2017	Bond Future		Buy	2	0.00
2050 On 02/11/2017	Bond Future		Sell	2	0.00
2050 On 02/11/2017	Bond Future		Buy	2	0.00
2050 On 02/11/2017	Bond Future		Sell	2	0.00
2050 On 02/11/2017	Bond Future		Buy	2	0.00
2050 On 02/11/2017	Bond Future		Sell	4	0.00
2050 On 02/11/2017	Bond Future		Buy	4	0.00
2050 On 02/11/2017	Bond Future		Sell	4	0.00
2050 On 02/11/2017	Bond Future		Buy	4	0.00

2050 On 02/11/2017	Bond Future	Sell	5	0.00
2050 On 02/11/2017	Bond Future	Buy	5	0.00
2050 On 02/11/2017	Bond Future	Sell	8	0.00
2050 On 02/11/2017	Bond Future	Buy	8	0.00
2050 On 02/11/2017	Bond Future	Sell	15	0.00
2050 On 02/11/2017	Bond Future	Buy	15	0.00
2050 On 02/11/2017	Bond Future	Buy	35	0.00
2050 On 02/11/2017	Bond Future	Sell	35	0.00
2050 On 02/11/2017	Bond Future	Buy	38	0.00
2050 On 02/11/2017	Bond Future	Sell	38	0.00
2050 On 02/11/2017	Bond Future	Sell	47	0.00
2050 On 02/11/2017	Bond Future	Buy	47	0.00

**R186 Bond Future**

R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	3	0.00
R186 On 02/11/2017	Bond Future	Sell	3	0.00
R186 On 02/11/2017	Bond Future	Buy	17	0.00
R186 On 02/11/2017	Bond Future	Sell	17	0.00
R186 On 02/11/2017	Bond Future	Buy	26	0.00
R186 On 02/11/2017	Bond Future	Sell	26	0.00
R186 On 02/11/2017	Bond Future	Buy	41	0.00
R186 On 02/11/2017	Bond Future	Sell	41	0.00
R186 On 02/11/2017	Bond Future	Buy	43	0.00
R186 On 02/11/2017	Bond Future	Sell	43	0.00
R186 On 02/11/2017	Bond Future	Buy	45	0.00
R186 On 02/11/2017	Bond Future	Sell	45	0.00
R186 On 02/11/2017	Bond Future	Buy	59	0.00
R186 On 02/11/2017	Bond Future	Sell	59	0.00
R186 On 02/11/2017	Bond Future	Sell	60	0.00
R186 On 02/11/2017	Bond Future	Buy	60	0.00
R186 On 02/11/2017	Bond Future	Buy	100	0.00
R186 On 02/11/2017	Bond Future	Sell	100	0.00
R186 On 02/11/2017	Bond Future	Buy	148	0.00
R186 On 02/11/2017	Bond Future	Sell	148	0.00
R186 On 02/11/2017	Bond Future	Sell	241	0.00
R186 On 02/11/2017	Bond Future	Buy	241	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Buy	301	0.00
R186 On 02/11/2017	Bond Future	Sell	301	0.00
R186 On 02/11/2017	Bond Future	Buy	675	0.00
R186 On 02/11/2017	Bond Future	Sell	675	0.00
R186 On 02/11/2017	Bond Future	Buy	1,425	0.00
R186 On 02/11/2017	Bond Future	Sell	1,425	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Buy	1,615	0.00
R186 On 02/11/2017			Sell	1,615	0.00
R186 On 02/11/2017			Sell	3,860	0.00
R186 On 02/11/2017			Buy	3,860	0.00

**R2030 Bond Future**

2030 On 02/11/2017			Sell	7	0.00
2030 On 02/11/2017			Buy	7	0.00
2030 On 02/11/2017			Sell	12	0.00
2030 On 02/11/2017			Buy	12	0.00
2030 On 02/11/2017			Buy	17	0.00
2030 On 02/11/2017			Sell	17	0.00
2030 On 02/11/2017			Sell	17	0.00
2030 On 02/11/2017			Buy	17	0.00
2030 On 02/11/2017			Sell	18	0.00
2030 On 02/11/2017			Buy	18	0.00
2030 On 02/11/2017			Sell	20	0.00
2030 On 02/11/2017			Buy	20	0.00
2030 On 02/11/2017			Sell	30	0.00
2030 On 02/11/2017			Buy	30	0.00
2030 On 02/11/2017			Sell	33	0.00
2030 On 02/11/2017			Buy	33	0.00
2030 On 02/11/2017			Sell	55	0.00
2030 On 02/11/2017			Buy	55	0.00
2030 On 02/11/2017			Sell	55	0.00
2030 On 02/11/2017			Buy	55	0.00
2030 On 02/11/2017			Sell	55	0.00
2030 On 02/11/2017			Buy	55	0.00
2030 On 02/11/2017			Sell	72	0.00
2030 On 02/11/2017			Buy	72	0.00
2030 On 02/11/2017			Sell	160	0.00
2030 On 02/11/2017			Buy	160	0.00
2030 On 02/11/2017			Sell	200	0.00
2030 On 02/11/2017			Buy	200	0.00
2030 On 02/11/2017			Sell	280	0.00
2030 On 02/11/2017			Buy	280	0.00
2030 On 02/11/2017			Sell	400	0.00
2030 On 02/11/2017			Buy	400	0.00
2030 On 02/11/2017			Sell	1,397	0.00
2030 On 02/11/2017			Buy	1,397	0.00

**R2032 Bond Future**

2032 On 01/02/2018	Bond Future	9.40	Call	Sell	1	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	1	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	2	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	2	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	2	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	2	0.00

**R2035 Bond Future**

R035 On 02/11/2017	Bond Future			Sell	62	0.00
R035 On 02/11/2017	Bond Future			Buy	62	0.00
R035 On 02/11/2017	Bond Future			Sell	71	0.00
R035 On 02/11/2017	Bond Future			Buy	71	0.00
R035 On 02/11/2017	Bond Future			Sell	100	0.00
R035 On 02/11/2017	Bond Future			Buy	100	0.00
R035 On 02/11/2017	Bond Future			Sell	937	0.00
R035 On 02/11/2017	Bond Future			Buy	937	0.00
R035 On 02/11/2017	Bond Future			Sell	1,788	0.00
R035 On 02/11/2017	Bond Future			Buy	1,788	0.00
R035 On 02/11/2017	Bond Future			Sell	2,034	0.00
R035 On 02/11/2017	Bond Future			Buy	2,034	0.00
R035 On 02/11/2017	Bond Future			Buy	4,992	0.00
R035 On 02/11/2017	Bond Future			Sell	4,992	0.00

**R2037 Bond Future**

2037 On 02/11/2017	Bond Future			Sell	6	0.00
2037 On 02/11/2017	Bond Future			Buy	6	0.00
2037 On 02/11/2017	Bond Future			Sell	6	0.00
2037 On 02/11/2017	Bond Future			Buy	6	0.00

**R204 Bond Future**

R204 On 02/11/2017	Bond Future			Buy	7	0.00
R204 On 02/11/2017	Bond Future			Sell	7	0.00
R204 On 02/11/2017	Bond Future			Buy	11	0.00
R204 On 02/11/2017	Bond Future			Sell	11	0.00
R204 On 02/11/2017	Bond Future			Buy	16	0.00
R204 On 02/11/2017	Bond Future			Sell	16	0.00
R204 On 02/11/2017	Bond Future			Buy	18	0.00
R204 On 02/11/2017	Bond Future			Sell	18	0.00
R204 On 02/11/2017	Bond Future			Buy	25	0.00
R204 On 02/11/2017	Bond Future			Sell	25	0.00
R204 On 02/11/2017	Bond Future			Buy	30	0.00
R204 On 02/11/2017	Bond Future			Sell	30	0.00
R204 On 02/11/2017	Bond Future			Buy	50	0.00
R204 On 02/11/2017	Bond Future			Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 02/11/2017	Bond Future		Buy	50	0.00
R204 On 02/11/2017	Bond Future		Sell	50	0.00
R204 On 02/11/2017	Bond Future		Buy	51	0.00
R204 On 02/11/2017	Bond Future		Sell	51	0.00
R204 On 02/11/2017	Bond Future		Buy	70	0.00
R204 On 02/11/2017	Bond Future		Sell	70	0.00
R204 On 02/11/2017	Bond Future		Buy	150	0.00
R204 On 02/11/2017	Bond Future		Sell	150	0.00
R204 On 02/11/2017	Bond Future		Buy	200	0.00
R204 On 02/11/2017	Bond Future		Sell	200	0.00
R204 On 02/11/2017	Bond Future		Buy	260	0.00
R204 On 02/11/2017	Bond Future		Sell	260	0.00
R204 On 02/11/2017	Bond Future		Buy	400	0.00
R204 On 02/11/2017	Bond Future		Sell	400	0.00
R204 On 02/11/2017	Bond Future		Buy	1,338	0.00
R204 On 02/11/2017	Bond Future		Sell	1,338	0.00
<b>R2040 Bond Future</b>					
2040 On 02/11/2017	Bond Future		Sell	2	0.00
2040 On 02/11/2017	Bond Future		Buy	2	0.00
2040 On 02/11/2017	Bond Future		Buy	17	0.00
2040 On 02/11/2017	Bond Future		Sell	17	0.00
2040 On 02/11/2017	Bond Future		Sell	17	0.00
2040 On 02/11/2017	Bond Future		Buy	17	0.00
2040 On 02/11/2017	Bond Future		Sell	81	0.00
2040 On 02/11/2017	Bond Future		Buy	81	0.00
2040 On 02/11/2017	Bond Future		Sell	118	0.00
2040 On 02/11/2017	Bond Future		Buy	118	0.00
2040 On 02/11/2017	Bond Future		Sell	201	0.00
2040 On 02/11/2017	Bond Future		Buy	201	0.00
<b>R2044 Bond Future</b>					
2044 On 02/11/2017	Bond Future		Sell	150	0.00
2044 On 02/11/2017	Bond Future		Buy	150	0.00
2044 On 02/11/2017	Bond Future		Sell	150	0.00
2044 On 02/11/2017	Bond Future		Buy	150	0.00
<b>R2048 Bond Future</b>					
R248 On 02/11/2017	Bond Future		Sell	80	0.00
R248 On 02/11/2017	Bond Future		Buy	80	0.00
R248 On 02/11/2017	Bond Future		Buy	80	0.00

R248 On 02/11/2017	Bond Future		Sell	80	0.00
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**R209 Bond Future**

R209 On 02/11/2017	Bond Future		Sell	15	0.00	
R209 On 02/11/2017	Bond Future		Buy	15	0.00	
R209 On 02/11/2017	Bond Future		Sell	15	0.00	
R209 On 02/11/2017	Bond Future		Buy	15	0.00	
R209 On 02/11/2017	Bond Future		Buy	21	0.00	
R209 On 02/11/2017	Bond Future		Sell	21	0.00	
R209 On 02/11/2017	Bond Future		Buy	54	0.00	
R209 On 02/11/2017	Bond Future		Sell	54	0.00	
R209 On 02/11/2017	Bond Future		Buy	75	0.00	
R209 On 02/11/2017	Bond Future		Sell	75	0.00	
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	90	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	90	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	110	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	110	0.00
R209 On 02/11/2017	Bond Future		Buy	190	0.00	
R209 On 02/11/2017	Bond Future		Sell	190	0.00	
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	525	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	525	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	862	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	862	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	863	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	863	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	900	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	900	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	1,460	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	1,460	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	2,760	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	2,760	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	3,080	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	3,080	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	4,350	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	4,350	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	7,500	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	7,500	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	7,500	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	7,500	0.00

**R212 Bond Future**

R212 On 02/11/2017	Bond Future		Buy	2	0.00
R212 On 02/11/2017	Bond Future		Sell	2	0.00
R212 On 02/11/2017	Bond Future		Buy	2	0.00
R212 On 02/11/2017	Bond Future		Sell	2	0.00
R212 On 02/11/2017	Bond Future		Buy	2	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R212 On 02/11/2017	Bond Future		Sell	2	0.00
R212 On 02/11/2017	Bond Future		Buy	5	0.00
R212 On 02/11/2017	Bond Future		Sell	5	0.00
R212 On 02/11/2017	Bond Future		Buy	5	0.00
R212 On 02/11/2017	Bond Future		Sell	5	0.00
R212 On 02/11/2017	Bond Future		Sell	7	0.00
R212 On 02/11/2017	Bond Future		Buy	7	0.00
R212 On 02/11/2017	Bond Future		Buy	8	0.00
R212 On 02/11/2017	Bond Future		Sell	8	0.00
R212 On 02/11/2017	Bond Future		Buy	9	0.00
R212 On 02/11/2017	Bond Future		Sell	9	0.00
R212 On 02/11/2017	Bond Future		Buy	16	0.00
R212 On 02/11/2017	Bond Future		Sell	16	0.00
R212 On 02/11/2017	Bond Future		Buy	65	0.00
R212 On 02/11/2017	Bond Future		Sell	65	0.00
R212 On 02/11/2017	Bond Future		Sell	114	0.00
R212 On 02/11/2017	Bond Future		Buy	114	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>56,081</b>	<b>0.00</b>