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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/10/2017

TO DATE : 19/10/2017

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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 |  | Buy  | 6  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 6  | 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 01/02/2018 | Bond Future |  | Sell | 17 | 0.00 |
| R186 On 01/02/2018 | Bond Future |  | Buy  | 17 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 26 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 26 | 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 | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 30 | 0.00 |
| R186 On 01/02/2018 | Bond Future |  | Sell | 45 | 0.00 |
| R186 On 01/02/2018 | Bond Future |  | Buy  | 45 | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R186 On 02/11/2017 | Bond Future | Buy  | 52    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 52    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 52    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 52    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 56    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 56    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 57    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 57    | 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 | Buy  | 73    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 73    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 75    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 75    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 82    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 82    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 136   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 136   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 136   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 136   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 180   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 180   | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 182   | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy  | 182   | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 187   | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy  | 187   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 232   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 232   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 232   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 232   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 314   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 314   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 314   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 314   | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy  | 431   | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 431   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 891   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 891   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 924   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 924   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 1,875 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 1,875 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 1,943 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 1,943 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 2,116 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 2,116 | 0.00 |

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 On 02/11/2017       | Bond Future |     | Buy      | 2,192            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 2,192            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 5,018            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 5,018            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 5,200            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 5,200            | 0.00 |
| <b>R2023 Bond Future</b> |             |     |          |                  |      |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 35               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 35               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 39               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 39               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 40               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 40               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 99               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 99               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 100              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 100              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 148              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 148              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 176              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 176              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 305              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 305              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 373              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 373              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 1,150            | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 1,150            | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 2,465            | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 2,465            | 0.00 |
| <b>R204 Bond Future</b>  |             |     |          |                  |      |
| R204 On 02/11/2017       | Bond Future |     | Sell     | 43               | 0.00 |
| R204 On 02/11/2017       | Bond Future |     | Buy      | 43               | 0.00 |
| R204 On 02/11/2017       | Bond Future |     | Buy      | 43               | 0.00 |
| R204 On 02/11/2017       | Bond Future |     | Sell     | 43               | 0.00 |
| <b>R2044 Bond Future</b> |             |     |          |                  |      |
| 2044 On 01/02/2018       | Bond Future |     | Sell     | 33               | 0.00 |
| 2044 On 01/02/2018       | Bond Future |     | Buy      | 33               | 0.00 |
| 2044 On 01/02/2018       | Bond Future |     | Sell     | 62               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2044 On 01/02/2018 | Bond Future | Buy  | 62  | 0.00 |
| 2044 On 01/02/2018 | Bond Future | Sell | 584 | 0.00 |
| 2044 On 01/02/2018 | Bond Future | Buy  | 584 | 0.00 |
| 2044 On 01/02/2018 | Bond Future | Buy  | 679 | 0.00 |
| 2044 On 01/02/2018 | Bond Future | Sell | 679 | 0.00 |

**R207 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R207 On 02/11/2017 | Bond Future | Buy  | 14  | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 14  | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy  | 224 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 224 | 0.00 |

**R208 Bond Futures**

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R208 On 02/11/2017 | Bond Future | Sell | 29    | 0.00 |
| R208 On 02/11/2017 | Bond Future | Buy  | 29    | 0.00 |
| R208 On 01/02/2018 | Bond Future | Sell | 52    | 0.00 |
| R208 On 01/02/2018 | Bond Future | Buy  | 52    | 0.00 |
| R208 On 01/02/2018 | Bond Future | Sell | 62    | 0.00 |
| R208 On 01/02/2018 | Bond Future | Buy  | 62    | 0.00 |
| R208 On 01/02/2018 | Bond Future | Sell | 534   | 0.00 |
| R208 On 01/02/2018 | Bond Future | Buy  | 534   | 0.00 |
| R208 On 01/02/2018 | Bond Future | Sell | 1,323 | 0.00 |
| R208 On 01/02/2018 | Bond Future | Buy  | 1,323 | 0.00 |
| R208 On 01/02/2018 | Bond Future | Sell | 2,174 | 0.00 |
| R208 On 01/02/2018 | Bond Future | Buy  | 2,174 | 0.00 |
| R208 On 01/02/2018 | Bond Future | Buy  | 4,145 | 0.00 |
| R208 On 01/02/2018 | Bond Future | Sell | 4,145 | 0.00 |

**R209 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R209 On 02/11/2017 | Bond Future | Sell | 14  | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy  | 14  | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 46  | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy  | 46  | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy  | 60  | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 60  | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy  | 124 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 124 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 249 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy  | 249 | 0.00 |

**Grand Total for Daily Detailed Turnover:**

**38,594 0.00**