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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/10/2017

TO DATE : 25/10/2017

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

ALBI On 02/11/2017	Index Future		Buy	62	0.00
ALBI On 02/11/2017	Index Future		Sell	62	0.00
ALBI On 01/02/2018	Index Future		Sell	62	0.00
ALBI On 01/02/2018	Index Future		Buy	62	0.00

#### Govi Total Return Index

GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Buy	3	0.00
GOVI On 02/11/2017	GOVI		Sell	3	0.00

**I2025 Bond Future**

2025 On 02/11/2017	Bond Future	Buy	15	0.00
2025 On 02/11/2017	Bond Future	Sell	15	0.00
2025 On 01/02/2018	Bond Future	Sell	15	0.00
2025 On 01/02/2018	Bond Future	Buy	15	0.00
2025 On 02/11/2017	Bond Future	Buy	36	0.00
2025 On 02/11/2017	Bond Future	Sell	36	0.00
2025 On 01/02/2018	Bond Future	Sell	36	0.00
2025 On 01/02/2018	Bond Future	Buy	36	0.00
2025 On 02/11/2017	Bond Future	Buy	398	0.00
2025 On 02/11/2017	Bond Future	Sell	398	0.00
2025 On 01/02/2018	Bond Future	Sell	398	0.00
2025 On 01/02/2018	Bond Future	Buy	398	0.00
2025 On 02/11/2017	Bond Future	Sell	449	0.00
2025 On 02/11/2017	Bond Future	Buy	449	0.00
2025 On 01/02/2018	Bond Future	Buy	449	0.00
2025 On 01/02/2018	Bond Future	Sell	449	0.00

**I2038 Bond Future**

2038 On 02/11/2017	Bond Future	Buy	352	0.00
2038 On 02/11/2017	Bond Future	Sell	352	0.00
2038 On 01/02/2018	Bond Future	Sell	352	0.00
2038 On 01/02/2018	Bond Future	Buy	352	0.00
2038 On 02/11/2017	Bond Future	Buy	1,308	0.00
2038 On 02/11/2017	Bond Future	Sell	1,308	0.00
2038 On 01/02/2018	Bond Future	Sell	1,308	0.00
2038 On 01/02/2018	Bond Future	Buy	1,308	0.00
2038 On 02/11/2017	Bond Future	Sell	1,660	0.00
2038 On 02/11/2017	Bond Future	Buy	1,660	0.00
2038 On 01/02/2018	Bond Future	Buy	1,660	0.00
2038 On 01/02/2018	Bond Future	Sell	1,660	0.00

**I2050 Bond Future**

2050 On 02/11/2017	Bond Future	Buy	46	0.00
2050 On 02/11/2017	Bond Future	Sell	46	0.00
2050 On 01/02/2018	Bond Future	Sell	46	0.00
2050 On 01/02/2018	Bond Future	Buy	46	0.00
2050 On 02/11/2017	Bond Future	Buy	76	0.00
2050 On 02/11/2017	Bond Future	Sell	76	0.00
2050 On 01/02/2018	Bond Future	Sell	76	0.00
2050 On 01/02/2018	Bond Future	Buy	76	0.00
2050 On 02/11/2017	Bond Future	Buy	485	0.00
2050 On 02/11/2017	Bond Future	Sell	485	0.00
2050 On 01/02/2018	Bond Future	Sell	485	0.00
2050 On 01/02/2018	Bond Future	Buy	485	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 02/11/2017	Bond Future		Buy	1,738	0.00
2050 On 02/11/2017	Bond Future		Sell	1,738	0.00
2050 On 01/02/2018	Bond Future		Sell	1,738	0.00
2050 On 01/02/2018	Bond Future		Buy	1,738	0.00
2050 On 02/11/2017	Bond Future		Buy	2,345	0.00
2050 On 02/11/2017	Bond Future		Sell	2,345	0.00
2050 On 01/02/2018	Bond Future		Buy	2,345	0.00
2050 On 01/02/2018	Bond Future		Sell	2,345	0.00
<b>R186 Bond Future</b>					
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	4	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00
R186 On 01/02/2018	Bond Future		Buy	5	0.00
R186 On 01/02/2018	Bond Future		Sell	5	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		Sell	11	0.00
R186 On 02/11/2017	Bond Future		Buy	11	0.00
R186 On 02/11/2017	Bond Future		Buy	14	0.00
R186 On 02/11/2017	Bond Future		Sell	14	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		Buy	25	0.00
R186 On 02/11/2017	Bond Future		Sell	25	0.00
R186 On 02/11/2017	Bond Future		Buy	25	0.00
R186 On 02/11/2017	Bond Future		Sell	25	0.00
R186 On 01/02/2018	Bond Future		Sell	30	0.00
R186 On 01/02/2018	Bond Future		Buy	30	0.00
R186 On 02/11/2017	Bond Future		Buy	77	0.00
R186 On 02/11/2017	Bond Future		Sell	77	0.00
R186 On 02/11/2017	Bond Future		Sell	91	0.00
R186 On 02/11/2017	Bond Future		Buy	91	0.00
R186 On 02/11/2017	Bond Future		Sell	100	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	100	0.00
R186 On 01/02/2018	Bond Future		Buy	112	0.00
R186 On 01/02/2018	Bond Future		Sell	112	0.00

R186 On 01/02/2018	Bond Future	Sell	117	0.00
R186 On 01/02/2018	Bond Future	Buy	117	0.00
R186 On 02/11/2017	Bond Future	Buy	155	0.00
R186 On 02/11/2017	Bond Future	Sell	155	0.00
R186 On 02/11/2017	Bond Future	Sell	155	0.00
R186 On 02/11/2017	Bond Future	Buy	155	0.00
R186 On 02/11/2017	Bond Future	Sell	156	0.00
R186 On 02/11/2017	Bond Future	Buy	156	0.00
R186 On 02/11/2017	Bond Future	Sell	156	0.00
R186 On 02/11/2017	Bond Future	Buy	156	0.00
R186 On 01/02/2018	Bond Future	Sell	567	0.00
R186 On 01/02/2018	Bond Future	Buy	567	0.00
R186 On 01/02/2018	Bond Future	Sell	755	0.00
R186 On 01/02/2018	Bond Future	Buy	755	0.00
R186 On 01/02/2018	Bond Future	Sell	790	0.00
R186 On 01/02/2018	Bond Future	Buy	790	0.00
R186 On 02/11/2017	Bond Future	Sell	1,676	0.00
R186 On 02/11/2017	Bond Future	Buy	1,676	0.00
R186 On 02/11/2017	Bond Future	Buy	1,832	0.00
R186 On 02/11/2017	Bond Future	Sell	1,832	0.00
R186 On 01/02/2018	Bond Future	Buy	2,491	0.00
R186 On 01/02/2018	Bond Future	Sell	2,491	0.00

**R202 Bond Future**

R202 On 02/11/2017	Bond Future	Buy	43	0.00
R202 On 02/11/2017	Bond Future	Sell	43	0.00
R202 On 01/02/2018	Bond Future	Sell	43	0.00
R202 On 01/02/2018	Bond Future	Buy	43	0.00
R202 On 02/11/2017	Bond Future	Buy	61	0.00
R202 On 02/11/2017	Bond Future	Sell	61	0.00
R202 On 01/02/2018	Bond Future	Sell	61	0.00
R202 On 01/02/2018	Bond Future	Buy	61	0.00
R202 On 02/11/2017	Bond Future	Buy	130	0.00
R202 On 02/11/2017	Bond Future	Sell	130	0.00
R202 On 01/02/2018	Bond Future	Sell	130	0.00
R202 On 01/02/2018	Bond Future	Buy	130	0.00
R202 On 02/11/2017	Bond Future	Sell	234	0.00
R202 On 02/11/2017	Bond Future	Buy	234	0.00
R202 On 01/02/2018	Bond Future	Buy	234	0.00
R202 On 01/02/2018	Bond Future	Sell	234	0.00

**R2023 Bond Future**

R023 On 02/11/2017	Bond Future	Sell	1	0.00
R023 On 02/11/2017	Bond Future	Buy	1	0.00
R023 On 02/11/2017	Bond Future	Sell	9	0.00
R023 On 02/11/2017	Bond Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/11/2017	Bond Future		Sell	10	0.00
R023 On 02/11/2017	Bond Future		Buy	10	0.00
R023 On 02/11/2017	Bond Future		Sell	15	0.00
R023 On 02/11/2017	Bond Future		Buy	15	0.00
R023 On 02/11/2017	Bond Future		Buy	24	0.00
R023 On 02/11/2017	Bond Future		Sell	24	0.00
R023 On 02/11/2017	Bond Future		Sell	24	0.00
R023 On 02/11/2017	Bond Future		Buy	24	0.00
R023 On 02/11/2017	Bond Future		Sell	30	0.00
R023 On 02/11/2017	Bond Future		Buy	30	0.00
R023 On 02/11/2017	Bond Future		Sell	30	0.00
R023 On 02/11/2017	Bond Future		Buy	30	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	40	0.00
R023 On 02/11/2017	Bond Future		Buy	40	0.00
R023 On 02/11/2017	Bond Future		Sell	47	0.00
R023 On 02/11/2017	Bond Future		Buy	47	0.00
R023 On 02/11/2017	Bond Future		Sell	49	0.00
R023 On 02/11/2017	Bond Future		Buy	49	0.00
R023 On 02/11/2017	Bond Future		Sell	60	0.00
R023 On 02/11/2017	Bond Future		Buy	60	0.00
R023 On 02/11/2017	Bond Future		Sell	80	0.00
R023 On 02/11/2017	Bond Future		Buy	80	0.00
R023 On 02/11/2017	Bond Future		Sell	129	0.00
R023 On 02/11/2017	Bond Future		Buy	129	0.00
R023 On 02/11/2017	Bond Future		Sell	129	0.00
R023 On 02/11/2017	Bond Future		Buy	129	0.00
R023 On 02/11/2017	Bond Future		Sell	131	0.00
R023 On 02/11/2017	Bond Future		Buy	131	0.00
R023 On 02/11/2017	Bond Future		Sell	133	0.00
R023 On 02/11/2017	Bond Future		Buy	133	0.00
R023 On 02/11/2017	Bond Future		Sell	710	0.00
R023 On 02/11/2017	Bond Future		Buy	710	0.00
R023 On 02/11/2017	Bond Future		Sell	839	0.00
R023 On 02/11/2017	Bond Future		Buy	839	0.00
R023 On 02/11/2017	Bond Future		Sell	1,022	0.00
R023 On 02/11/2017	Bond Future		Buy	1,022	0.00
R023 On 02/11/2017	Bond Future		Buy	3,246	0.00
R023 On 02/11/2017	Bond Future		Sell	3,246	0.00

**R2032 Bond Future**

2032 On 02/11/2017	Bond Future	Buy	1	0.00
2032 On 02/11/2017	Bond Future	Sell	1	0.00
2032 On 02/11/2017	Bond Future	Sell	1	0.00
2032 On 02/11/2017	Bond Future	Buy	1	0.00

**R2040 Bond Future**

2040 On 02/11/2017	Bond Future	Buy	750	0.00
2040 On 02/11/2017	Bond Future	Sell	750	0.00

**R2048 Bond Future**

R248 On 01/02/2018	Bond Future	Sell	24	0.00
R248 On 01/02/2018	Bond Future	Buy	24	0.00
R248 On 01/02/2018	Bond Future	Sell	25	0.00
R248 On 01/02/2018	Bond Future	Buy	25	0.00
R248 On 01/02/2018	Bond Future	Sell	25	0.00
R248 On 01/02/2018	Bond Future	Buy	25	0.00
R248 On 01/02/2018	Bond Future	Sell	36	0.00
R248 On 01/02/2018	Bond Future	Buy	36	0.00
R248 On 01/02/2018	Bond Future	Sell	43	0.00
R248 On 01/02/2018	Bond Future	Buy	43	0.00
R248 On 01/02/2018	Bond Future	Sell	90	0.00
R248 On 01/02/2018	Bond Future	Buy	90	0.00
R248 On 01/02/2018	Bond Future	Sell	273	0.00
R248 On 01/02/2018	Bond Future	Buy	273	0.00
R248 On 01/02/2018	Bond Future	Sell	728	0.00
R248 On 01/02/2018	Bond Future	Buy	728	0.00
R248 On 01/02/2018	Bond Future	Sell	730	0.00
R248 On 01/02/2018	Bond Future	Buy	730	0.00
R248 On 01/02/2018	Bond Future	Sell	1,924	0.00
R248 On 01/02/2018	Bond Future	Buy	1,924	0.00

**R209 Bond Future**

R209 On 02/11/2017	Bond Future	Sell	2	0.00
R209 On 02/11/2017	Bond Future	Buy	2	0.00
R209 On 02/11/2017	Bond Future	Sell	48	0.00
R209 On 02/11/2017	Bond Future	Buy	48	0.00
R209 On 02/11/2017	Bond Future	Sell	50	0.00
R209 On 02/11/2017	Bond Future	Buy	50	0.00
R209 On 02/11/2017	Bond Future	Sell	105	0.00
R209 On 02/11/2017	Bond Future	Buy	105	0.00
R209 On 02/11/2017	Bond Future	Sell	105	0.00
R209 On 02/11/2017	Bond Future	Buy	105	0.00

**Grand Total for Daily Detailed Turnover: 40,123 0.00**