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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/11/2017

TO DATE : 10/11/2017

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

2050 On 01/02/2018	Bond Future		Buy	15	0.00
2050 On 01/02/2018	Bond Future		Sell	15	0.00
2050 On 01/02/2018	Bond Future		Sell	15	0.00
2050 On 01/02/2018	Bond Future		Buy	15	0.00

#### New Inflation Linked Index

IGOV On 01/02/2018	Index Future		Sell	17	0.00
IGOV On 01/02/2018	Index Future		Buy	17	0.00

#### R186 Bond Future

R186 On 01/02/2018	Bond Future		Sell	2	0.00
R186 On 01/02/2018	Bond Future		Buy	2	0.00
R186 On 01/02/2018	Bond Future		Sell	3	0.00
R186 On 01/02/2018	Bond Future		Buy	3	0.00

R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	6	0.00
R186 On 01/02/2018	Bond Future	Buy	6	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	8	0.00
R186 On 01/02/2018	Bond Future	Buy	8	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Sell	12	0.00
R186 On 01/02/2018	Bond Future	Buy	12	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 01/02/2018	Bond Future	Buy	25	0.00
R186 On 01/02/2018	Bond Future	Sell	25	0.00
R186 On 01/02/2018	Bond Future	Sell	37	0.00
R186 On 01/02/2018	Bond Future	Buy	37	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Sell	62	0.00
R186 On 01/02/2018	Bond Future	Buy	62	0.00
R186 On 01/02/2018	Bond Future	Sell	65	0.00
R186 On 01/02/2018	Bond Future	Buy	65	0.00
R186 On 01/02/2018	Bond Future	Sell	92	0.00
R186 On 01/02/2018	Bond Future	Buy	92	0.00
R186 On 01/02/2018	Bond Future	Sell	118	0.00
R186 On 01/02/2018	Bond Future	Buy	118	0.00
R186 On 01/02/2018	Bond Future	Sell	141	0.00
R186 On 01/02/2018	Bond Future	Buy	141	0.00
R186 On 01/02/2018	Bond Future	Sell	172	0.00
R186 On 01/02/2018	Bond Future	Buy	172	0.00
R186 On 01/02/2018	Bond Future	Sell	231	0.00
R186 On 01/02/2018	Bond Future	Buy	231	0.00
R186 On 01/02/2018	Bond Future	Sell	250	0.00
R186 On 01/02/2018	Bond Future	Buy	250	0.00
R186 On 01/02/2018	Bond Future	Sell	868	0.00
R186 On 01/02/2018	Bond Future	Buy	868	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018			Sell	1,867	0.00
R186 On 01/02/2018			Buy	1,867	0.00
R186 On 01/02/2018			Sell	2,860	0.00
R186 On 01/02/2018			Buy	2,860	0.00
R186 On 01/02/2018			Sell	4,132	0.00
R186 On 01/02/2018			Buy	4,132	0.00
R186 On 01/02/2018			Buy	5,000	0.00
R186 On 01/02/2018			Sell	5,000	0.00
<b>R202 Bond Future</b>					
R202 On 01/02/2018			Buy	841	0.00
R202 On 01/02/2018			Sell	841	0.00
<b>R2032 Bond Future</b>					
2032 On 01/02/2018			Sell	17	0.00
2032 On 01/02/2018			Buy	17	0.00
2032 On 01/02/2018			Sell	17	0.00
2032 On 01/02/2018			Buy	17	0.00
<b>R2037 Bond Future</b>					
2037 On 01/02/2018	9.88	Call	Buy	70	0.00
2037 On 01/02/2018	9.88	Call	Sell	70	0.00
2037 On 01/02/2018	10.72	Put	Buy	70	0.00
2037 On 01/02/2018	10.72	Put	Sell	70	0.00
2037 On 01/02/2018	10.32	Put	Sell	70	0.00
2037 On 01/02/2018	10.32	Put	Buy	70	0.00
2037 On 01/02/2018	9.88	Call	Buy	80	0.00
2037 On 01/02/2018	9.88	Call	Sell	80	0.00
2037 On 01/02/2018	10.72	Put	Buy	80	0.00
2037 On 01/02/2018	10.32	Put	Sell	80	0.00
2037 On 01/02/2018	10.32	Put	Buy	80	0.00
2037 On 01/02/2018	10.72	Put	Sell	80	0.00
2037 On 01/02/2018	9.88	Call	Buy	460	0.00
2037 On 01/02/2018	9.88	Call	Sell	460	0.00
2037 On 01/02/2018	10.32	Put	Sell	460	0.00
2037 On 01/02/2018	10.32	Put	Buy	460	0.00
2037 On 01/02/2018	10.72	Put	Buy	460	0.00
2037 On 01/02/2018	10.72	Put	Sell	460	0.00
2037 On 01/02/2018	9.88	Call	Buy	1,390	0.00
2037 On 01/02/2018	9.88	Call	Sell	1,390	0.00
2037 On 01/02/2018	10.72	Put	Buy	1,390	0.00

2037 On 01/02/2018	Bond Future	10.72	Put	Sell	1,390	0.00
2037 On 01/02/2018	Bond Future	10.32	Put	Sell	1,390	0.00
2037 On 01/02/2018	Bond Future	10.32	Put	Buy	1,390	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Buy	2,000	0.00
2037 On 01/02/2018	Bond Future	9.88	Call	Sell	2,000	0.00
2037 On 01/02/2018	Bond Future	10.72	Put	Sell	2,000	0.00
2037 On 01/02/2018	Bond Future	10.72	Put	Buy	2,000	0.00
2037 On 01/02/2018	Bond Future	10.32	Put	Sell	2,000	0.00
2037 On 01/02/2018	Bond Future	10.32	Put	Buy	2,000	0.00

**Grand Total for Daily Detailed Turnover:**

**29,027**

**0.00**