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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/12/2017

TO DATE : 05/12/2017

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

ALBI On 01/02/2018	Index Future		Sell	81	0.00
ALBI On 01/02/2018	Index Future		Buy	81	0.00
ALBI On 01/02/2018	Index Future		Buy	81	0.00
ALBI On 01/02/2018	Index Future		Sell	81	0.00

#### New Inflation Linked Index

IGOV On 03/05/2018	Index Future		Sell	4	0.00
IGOV On 03/05/2018	Index Future		Buy	4	0.00
IGOV On 03/05/2018	Index Future		Buy	4	0.00
IGOV On 03/05/2018	Index Future		Sell	4	0.00
IGOV On 03/05/2018	Index Future		Sell	4	0.00
IGOV On 03/05/2018	Index Future		Buy	4	0.00
IGOV On 03/05/2018	Index Future		Buy	4	0.00
IGOV On 03/05/2018	Index Future		Sell	4	0.00

**R186 Bond Future**

R186 On 01/02/2018	Bond Future	Buy	9	0.00
R186 On 01/02/2018	Bond Future	Sell	9	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00
R186 On 01/02/2018	Bond Future	Buy	15	0.00
R186 On 01/02/2018	Bond Future	Sell	15	0.00
R186 On 01/02/2018	Bond Future	Sell	15	0.00
R186 On 01/02/2018	Bond Future	Buy	15	0.00
R186 On 01/02/2018	Bond Future	Sell	28	0.00
R186 On 01/02/2018	Bond Future	Buy	28	0.00
R186 On 01/02/2018	Bond Future	Sell	59	0.00
R186 On 01/02/2018	Bond Future	Buy	59	0.00
R186 On 01/02/2018	Bond Future	Sell	104	0.00
R186 On 01/02/2018	Bond Future	Buy	104	0.00
R186 On 01/02/2018	Bond Future	Buy	104	0.00
R186 On 01/02/2018	Bond Future	Sell	104	0.00
R186 On 01/02/2018	Bond Future	Buy	110	0.00
R186 On 01/02/2018	Bond Future	Sell	110	0.00
R186 On 01/02/2018	Bond Future	Buy	127	0.00
R186 On 01/02/2018	Bond Future	Sell	127	0.00
R186 On 01/02/2018	Bond Future	Buy	143	0.00
R186 On 01/02/2018	Bond Future	Sell	143	0.00
R186 On 01/02/2018	Bond Future	Buy	149	0.00
R186 On 01/02/2018	Bond Future	Sell	149	0.00
R186 On 01/02/2018	Bond Future	Sell	261	0.00
R186 On 01/02/2018	Bond Future	Buy	261	0.00
R186 On 01/02/2018	Bond Future	Sell	428	0.00
R186 On 01/02/2018	Bond Future	Buy	428	0.00
R186 On 01/02/2018	Bond Future	Sell	563	0.00
R186 On 01/02/2018	Bond Future	Buy	563	0.00
R186 On 01/02/2018	Bond Future	Buy	911	0.00
R186 On 01/02/2018	Bond Future	Sell	911	0.00

**R2023 Bond Future**

R023 On 01/02/2018	Bond Future	Buy	3	0.00
R023 On 01/02/2018	Bond Future	Sell	3	0.00
R023 On 01/02/2018	Bond Future	Buy	3	0.00
R023 On 01/02/2018	Bond Future	Sell	3	0.00
R023 On 01/02/2018	Bond Future	Buy	450	0.00
R023 On 01/02/2018	Bond Future	Sell	450	0.00
R023 On 01/02/2018	Bond Future	Buy	450	0.00
R023 On 01/02/2018	Bond Future	Sell	450	0.00

**R2032 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 01/02/2018			Buy	4	0.00
2032 On 01/02/2018			Sell	4	0.00
2032 On 01/02/2018			Sell	4	0.00
2032 On 01/02/2018			Buy	4	0.00
<b>R2035 Bond Future</b>					
R035 On 01/02/2018			Sell	150	0.00
R035 On 01/02/2018			Buy	150	0.00
<b>R2037 Bond Future</b>					
2037 On 01/02/2018			Buy	137	0.00
2037 On 01/02/2018			Sell	137	0.00
<b>R2040 Bond Future</b>					
2040 On 01/02/2018			Buy	2	0.00
2040 On 01/02/2018			Sell	2	0.00
2040 On 01/02/2018			Buy	4	0.00
2040 On 01/02/2018			Sell	4	0.00
2040 On 03/05/2018	9.00	Call	Buy	6	0.00
2040 On 03/05/2018	9.00	Call	Sell	6	0.00
2040 On 03/05/2018	10.00	Call	Sell	6	0.00
2040 On 03/05/2018	10.00	Call	Buy	6	0.00
2040 On 03/05/2018	9.00	Call	Buy	14	0.00
2040 On 03/05/2018	9.00	Call	Sell	14	0.00
2040 On 03/05/2018	10.00	Call	Sell	14	0.00
2040 On 03/05/2018	10.00	Call	Buy	14	0.00
2040 On 01/02/2018			Sell	32	0.00
2040 On 01/02/2018			Buy	32	0.00
2040 On 01/02/2018			Sell	69	0.00
2040 On 01/02/2018			Buy	69	0.00
2040 On 01/02/2018			Buy	180	0.00
2040 On 01/02/2018			Sell	180	0.00
2040 On 01/02/2018			Buy	180	0.00
2040 On 01/02/2018			Sell	180	0.00
2040 On 01/02/2018			Buy	228	0.00
2040 On 01/02/2018			Sell	228	0.00
2040 On 01/02/2018			Sell	304	0.00
2040 On 01/02/2018			Buy	304	0.00
2040 On 01/02/2018			Sell	414	0.00
2040 On 01/02/2018			Buy	414	0.00
2040 On 01/02/2018			Sell	414	0.00

2040 On 01/02/2018	Bond Future			Buy	414	0.00
2040 On 01/02/2018	Bond Future			Sell	657	0.00
2040 On 01/02/2018	Bond Future			Buy	657	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	658	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	658	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Sell	658	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Buy	658	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	822	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	822	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Sell	822	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Buy	822	0.00
2040 On 01/02/2018	Bond Future			Buy	1,062	0.00
2040 On 01/02/2018	Bond Future			Sell	1,062	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	1,500	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	1,500	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Sell	1,500	0.00
2040 On 03/05/2018	Bond Future	9.00	Call	Buy	1,500	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Sell	1,500	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Buy	1,500	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Sell	1,500	0.00
2040 On 03/05/2018	Bond Future	10.00	Call	Buy	1,500	0.00

**R2044 Bond Future**

2044 On 01/02/2018	Bond Future			Sell	7	0.00
2044 On 01/02/2018	Bond Future			Buy	7	0.00
2044 On 01/02/2018	Bond Future			Sell	96	0.00
2044 On 01/02/2018	Bond Future			Buy	96	0.00
2044 On 01/02/2018	Bond Future			Sell	108	0.00
2044 On 01/02/2018	Bond Future			Buy	108	0.00
2044 On 01/02/2018	Bond Future			Sell	122	0.00
2044 On 01/02/2018	Bond Future			Buy	122	0.00
2044 On 01/02/2018	Bond Future			Buy	333	0.00
2044 On 01/02/2018	Bond Future			Sell	333	0.00

**R2048 Bond Future**

R248 On 01/02/2018	Bond Future			Sell	111	0.00
R248 On 01/02/2018	Bond Future			Buy	111	0.00
R248 On 01/02/2018	Bond Future			Sell	207	0.00
R248 On 01/02/2018	Bond Future			Buy	207	0.00
R248 On 01/02/2018	Bond Future			Sell	318	0.00
R248 On 01/02/2018	Bond Future			Buy	318	0.00

**R207 Bond Future**

R207 On 01/02/2018	Bond Future			Buy	74	0.00
R207 On 01/02/2018	Bond Future			Sell	74	0.00
R207 On 01/02/2018	Bond Future			Buy	88	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R207 On 01/02/2018	Bond Future		Sell	88	0.00
<b>R209 Bond Future</b>					
R209 On 01/02/2018	Bond Future		Sell	92	0.00
R209 On 01/02/2018	Bond Future		Buy	92	0.00
<b>R213 Bond Future</b>					
R213 On 01/02/2018	Bond Future		Buy	30	0.00
R213 On 01/02/2018	Bond Future		Sell	30	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>18,547</b>	<b>0.00</b>