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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/04/2017

TO DATE : 10/04/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Sell	3	0.00
GOVI On 04/05/2017	GOVI		Buy	3	0.00
GOVI On 04/05/2017	GOVI		Sell	4	0.00
GOVI On 04/05/2017	GOVI		Buy	4	0.00
GOVI On 04/05/2017	GOVI		Sell	5	0.00
GOVI On 04/05/2017	GOVI		Buy	5	0.00

#### R186 Bond Future

R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00
R186 On 04/05/2017	Bond Future		Sell	1	0.00
R186 On 04/05/2017	Bond Future		Buy	1	0.00

R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Sell	6	0.00
R186 On 04/05/2017	Bond Future	Buy	6	0.00
R186 On 04/05/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Sell	7	0.00
R186 On 04/05/2017	Bond Future	Buy	7	0.00
R186 On 04/05/2017	Bond Future	Sell	7	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	16	0.00
R186 On 04/05/2017	Bond Future	Sell	16	0.00
R186 On 04/05/2017	Bond Future	Sell	16	0.00
R186 On 04/05/2017	Bond Future	Buy	16	0.00
R186 On 04/05/2017	Bond Future	Sell	18	0.00
R186 On 04/05/2017	Bond Future	Buy	18	0.00
R186 On 04/05/2017	Bond Future	Sell	20	0.00
R186 On 04/05/2017	Bond Future	Buy	20	0.00
R186 On 04/05/2017	Bond Future	Sell	23	0.00
R186 On 04/05/2017	Bond Future	Buy	23	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Buy	30	0.00
R186 On 04/05/2017	Bond Future	Sell	30	0.00
R186 On 04/05/2017	Bond Future	Sell	31	0.00
R186 On 04/05/2017	Bond Future	Buy	31	0.00
R186 On 04/05/2017	Bond Future	Sell	34	0.00
R186 On 04/05/2017	Bond Future	Buy	34	0.00
R186 On 04/05/2017	Bond Future	Sell	38	0.00
R186 On 04/05/2017	Bond Future	Buy	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Sell	48	0.00
R186 On 04/05/2017	Bond Future		Buy	48	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Sell	53	0.00
R186 On 04/05/2017	Bond Future		Buy	53	0.00
R186 On 04/05/2017	Bond Future		Sell	59	0.00
R186 On 04/05/2017	Bond Future		Buy	59	0.00
R186 On 04/05/2017	Bond Future		Sell	62	0.00
R186 On 04/05/2017	Bond Future		Buy	62	0.00
R186 On 04/05/2017	Bond Future		Sell	62	0.00
R186 On 04/05/2017	Bond Future		Buy	62	0.00
R186 On 04/05/2017	Bond Future		Sell	64	0.00
R186 On 04/05/2017	Bond Future		Buy	64	0.00
R186 On 04/05/2017	Bond Future		Sell	69	0.00
R186 On 04/05/2017	Bond Future		Buy	69	0.00
R186 On 04/05/2017	Bond Future		Sell	69	0.00
R186 On 04/05/2017	Bond Future		Buy	69	0.00
R186 On 04/05/2017	Bond Future		Sell	73	0.00
R186 On 04/05/2017	Bond Future		Buy	73	0.00
R186 On 04/05/2017	Bond Future		Sell	77	0.00
R186 On 04/05/2017	Bond Future		Buy	77	0.00
R186 On 04/05/2017	Bond Future		Sell	79	0.00
R186 On 04/05/2017	Bond Future		Buy	79	0.00
R186 On 04/05/2017	Bond Future		Sell	83	0.00
R186 On 04/05/2017	Bond Future		Buy	83	0.00
R186 On 04/05/2017	Bond Future		Buy	100	0.00
R186 On 04/05/2017	Bond Future		Buy	100	0.00
R186 On 04/05/2017	Bond Future		Sell	100	0.00
R186 On 04/05/2017	Bond Future		Sell	100	0.00
R186 On 04/05/2017	Bond Future		Buy	100	0.00
R186 On 04/05/2017	Bond Future		Sell	106	0.00
R186 On 04/05/2017	Bond Future		Buy	106	0.00
R186 On 04/05/2017	Bond Future		Sell	107	0.00
R186 On 04/05/2017	Bond Future		Buy	107	0.00
R186 On 04/05/2017	Bond Future		Sell	122	0.00
R186 On 04/05/2017	Bond Future		Buy	122	0.00
R186 On 04/05/2017	Bond Future		Sell	137	0.00
R186 On 04/05/2017	Bond Future		Buy	137	0.00
R186 On 04/05/2017	Bond Future		Sell	237	0.00
R186 On 04/05/2017	Bond Future		Buy	237	0.00

R186 On 04/05/2017	Bond Future	Sell	248	0.00
R186 On 04/05/2017	Bond Future	Buy	248	0.00
R186 On 04/05/2017	Bond Future	Sell	271	0.00
R186 On 04/05/2017	Bond Future	Buy	271	0.00
R186 On 04/05/2017	Bond Future	Sell	433	0.00
R186 On 04/05/2017	Bond Future	Buy	433	0.00
R186 On 04/05/2017	Bond Future	Sell	693	0.00
R186 On 04/05/2017	Bond Future	Buy	693	0.00
R186 On 04/05/2017	Bond Future	Sell	1,667	0.00
R186 On 04/05/2017	Bond Future	Buy	1,667	0.00
R186 On 04/05/2017	Bond Future	Buy	1,739	0.00
R186 On 04/05/2017	Bond Future	Sell	1,739	0.00

**R2030 Bond Future**

2030 On 04/05/2017	Bond Future	Sell	50	0.00
2030 On 04/05/2017	Bond Future	Buy	50	0.00
2030 On 04/05/2017	Bond Future	Sell	121	0.00
2030 On 04/05/2017	Bond Future	Buy	121	0.00
2030 On 04/05/2017	Bond Future	Sell	171	0.00
2030 On 04/05/2017	Bond Future	Buy	171	0.00

**R209 Bond Future**

R209 On 04/05/2017	Bond Future	Sell	32	0.00
R209 On 04/05/2017	Bond Future	Buy	32	0.00

**Grand Total for Daily Detailed Turnover:**

**7,676 0.00**