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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/12/2016

TO DATE : 05/12/2016

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

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

#### I2050 Bond Future

2050 On 02/02/2017	Bond Future		Buy	5	0.00
2050 On 02/02/2017	Bond Future		Sell	5	0.00
2050 On 02/02/2017	Bond Future		Buy	20	0.00
2050 On 02/02/2017	Bond Future		Sell	20	0.00
2050 On 02/02/2017	Bond Future		Buy	32	0.00
2050 On 02/02/2017	Bond Future		Sell	32	0.00

**R186 Bond Future**

R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	3	0.00
R186 On 02/02/2017	Bond Future		Sell	3	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	10	0.00
R186 On 02/02/2017	Bond Future		Buy	15	0.00
R186 On 02/02/2017	Bond Future		Sell	15	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	20	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	20	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	50	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	52	0.00
R186 On 02/02/2017	Bond Future		Sell	52	0.00
R186 On 02/02/2017	Bond Future		Buy	77	0.00
R186 On 02/02/2017	Bond Future		Sell	77	0.00
R186 On 02/02/2017	Bond Future		Sell	110	0.00
R186 On 02/02/2017	Bond Future		Buy	110	0.00
R186 On 02/02/2017	Bond Future		Buy	144	0.00
R186 On 02/02/2017	Bond Future		Sell	144	0.00
R186 On 02/02/2017	Bond Future		Sell	194	0.00
R186 On 02/02/2017	Bond Future		Buy	194	0.00
R186 On 02/02/2017	Bond Future		Sell	304	0.00
R186 On 02/02/2017	Bond Future		Buy	304	0.00
R186 On 02/02/2017	Bond Future		Buy	1,547	0.00
R186 On 02/02/2017	Bond Future		Sell	1,547	0.00
R186 On 02/02/2017	Bond Future		Buy	1,840	0.00
R186 On 02/02/2017	Bond Future		Sell	1,840	0.00

**R202 Bond Future**

R202 On 02/02/2017	Bond Future		Buy	1	0.00
R202 On 02/02/2017	Bond Future		Sell	1	0.00
R202 On 02/02/2017	Bond Future		Buy	9	0.00
R202 On 02/02/2017	Bond Future		Sell	9	0.00
R202 On 02/02/2017	Bond Future		Buy	16	0.00
R202 On 02/02/2017	Bond Future		Sell	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2023 Bond Future</b>					
R023 On 02/02/2017	Bond Future		Buy	1,200	0.00
R023 On 02/02/2017	Bond Future		Sell	1,200	0.00
R023 On 02/02/2017	Bond Future		Buy	1,200	0.00
R023 On 02/02/2017	Bond Future		Sell	1,200	0.00
<b>R2035 Bond Future</b>					
R035 On 02/02/2017	Bond Future		Buy	110	0.00
R035 On 02/02/2017	Bond Future		Sell	110	0.00
R035 On 02/02/2017	Bond Future		Buy	497	0.00
R035 On 02/02/2017	Bond Future		Sell	497	0.00
R035 On 02/02/2017	Bond Future		Sell	497	0.00
R035 On 02/02/2017	Bond Future		Buy	497	0.00
<b>R2037 Bond Future</b>					
2037 On 02/02/2017	Bond Future		Buy	23	0.00
2037 On 02/02/2017	Bond Future		Sell	23	0.00
2037 On 02/02/2017	Bond Future		Buy	77	0.00
2037 On 02/02/2017	Bond Future		Sell	77	0.00
2037 On 02/02/2017	Bond Future		Buy	100	0.00
2037 On 02/02/2017	Bond Future		Sell	100	0.00
<b>R2048 Bond Future</b>					
R248 On 02/02/2017	Bond Future		Buy	12	0.00
R248 On 02/02/2017	Bond Future		Sell	12	0.00
R248 On 02/02/2017	Bond Future		Sell	140	0.00
R248 On 02/02/2017	Bond Future		Buy	140	0.00
R248 On 02/02/2017	Bond Future		Sell	140	0.00
R248 On 02/02/2017	Bond Future		Buy	140	0.00
<b>R208 Bond Futures</b>					
R208 On 02/02/2017	Bond Future		Buy	76	0.00
R208 On 02/02/2017	Bond Future		Sell	76	0.00
<b>R209 Bond Future</b>					
R209 On 02/02/2017	Bond Future		Sell	60	0.00
R209 On 02/02/2017	Bond Future		Buy	60	0.00
R209 On 02/02/2017	Bond Future		Buy	60	0.00
R209 On 02/02/2017	Bond Future		Sell	60	0.00
R209 On 02/02/2017	Bond Future		Buy	1,625	0.00

R209 On 02/02/2017	Bond Future	Sell	1,625	0.00
R209 On 02/02/2017	Bond Future	Buy	1,625	0.00
R209 On 02/02/2017	Bond Future	Sell	1,625	0.00
<b>R210 Bond Future</b>				
R210 On 02/02/2017	Bond Future	Buy	35	0.00
R210 On 02/02/2017	Bond Future	Sell	35	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>12,026</b>	<b>0.00</b>