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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/01/2017

TO DATE : 23/01/2017

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

ALBI On 02/02/2017	Index Future		Sell	62	0.00
ALBI On 02/02/2017	Index Future		Buy	62	0.00
ALBI On 04/05/2017	Index Future		Sell	62	0.00
ALBI On 04/05/2017	Index Future		Buy	62	0.00

#### 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		Sell	2	0.00
GOVI On 02/02/2017	GOVI		Buy	2	0.00
GOVI On 02/02/2017	GOVI		Buy	3	0.00
GOVI On 02/02/2017	GOVI		Sell	3	0.00

#### R186 Bond Future

R186 On 04/05/2017	Bond Future	Sell	24	0.00
R186 On 04/05/2017	Bond Future	Buy	24	0.00
R186 On 04/05/2017	Bond Future	Buy	24	0.00
R186 On 04/05/2017	Bond Future	Sell	24	0.00
R186 On 02/02/2017	Bond Future	Sell	41	0.00
R186 On 02/02/2017	Bond Future	Buy	41	0.00
R186 On 02/02/2017	Bond Future	Sell	41	0.00
R186 On 02/02/2017	Bond Future	Buy	41	0.00
R186 On 02/02/2017	Bond Future	Buy	750	0.00
R186 On 02/02/2017	Bond Future	Sell	750	0.00
R186 On 04/05/2017	Bond Future	Buy	750	0.00
R186 On 04/05/2017	Bond Future	Sell	750	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	2	0.00
R202 On 02/02/2017	Bond Future	Sell	2	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	24	0.00
R202 On 02/02/2017	Bond Future	Sell	24	0.00
R202 On 02/02/2017	Bond Future	Sell	36	0.00
R202 On 02/02/2017	Bond Future	Buy	36	0.00

**R2023 Bond Future**

R023 On 02/02/2017	Bond Future	Buy	730	0.00
R023 On 02/02/2017	Bond Future	Sell	730	0.00
R023 On 04/05/2017	Bond Future	Buy	730	0.00
R023 On 04/05/2017	Bond Future	Sell	730	0.00
R023 On 02/02/2017	Bond Future	Sell	4,000	0.00
R023 On 02/02/2017	Bond Future	Buy	4,000	0.00
R023 On 04/05/2017	Bond Future	Buy	4,000	0.00
R023 On 04/05/2017	Bond Future	Sell	4,000	0.00
R023 On 02/02/2017	Bond Future	Sell	4,440	0.00
R023 On 02/02/2017	Bond Future	Buy	4,440	0.00
R023 On 04/05/2017	Bond Future	Sell	4,440	0.00
R023 On 04/05/2017	Bond Future	Buy	4,440	0.00

**R2030 Bond Future**

2030 On 02/02/2017	Bond Future	Sell	770	0.00
2030 On 02/02/2017	Bond Future	Buy	770	0.00
2030 On 04/05/2017	Bond Future	Sell	770	0.00
2030 On 04/05/2017	Bond Future	Buy	770	0.00

**R2037 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/02/2017			Sell	4	0.00
2037 On 02/02/2017			Buy	4	0.00
2037 On 02/02/2017			Buy	4	0.00
2037 On 02/02/2017			Sell	4	0.00
2037 On 04/05/2017			Sell	4	0.00
2037 On 04/05/2017			Buy	4	0.00
2037 On 04/05/2017			Sell	4	0.00
2037 On 04/05/2017			Buy	4	0.00
2037 On 02/02/2017			Sell	1,714	0.00
2037 On 02/02/2017			Buy	1,714	0.00
2037 On 04/05/2017			Sell	1,714	0.00
2037 On 04/05/2017			Buy	1,714	0.00

**R204 Bond Future**

R204 On 04/05/2017			Sell	39	0.00
R204 On 04/05/2017			Buy	39	0.00
R204 On 04/05/2017			Buy	39	0.00
R204 On 04/05/2017			Sell	39	0.00
R204 On 02/02/2017			Sell	92	0.00
R204 On 02/02/2017			Buy	92	0.00
R204 On 02/02/2017			Sell	92	0.00
R204 On 02/02/2017			Buy	92	0.00
R204 On 02/02/2017			Buy	8,290	0.00
R204 On 02/02/2017			Sell	8,290	0.00
R204 On 04/05/2017			Buy	8,290	0.00
R204 On 04/05/2017			Sell	8,290	0.00

**R2044 Bond Future**

2044 On 02/02/2017			Buy	22	0.00
2044 On 02/02/2017			Sell	22	0.00
2044 On 02/02/2017			Sell	22	0.00
2044 On 02/02/2017			Buy	22	0.00
2044 On 02/02/2017			Buy	670	0.00
2044 On 02/02/2017			Sell	670	0.00
2044 On 04/05/2017			Buy	670	0.00
2044 On 04/05/2017			Sell	670	0.00

**R2048 Bond Future**

R248 On 02/02/2017			Sell	56	0.00
R248 On 02/02/2017			Buy	56	0.00
R248 On 02/02/2017			Sell	56	0.00

R248 On 02/02/2017	Bond Future	Buy	56	0.00
R248 On 04/05/2017	Bond Future	Sell	56	0.00
R248 On 04/05/2017	Bond Future	Buy	56	0.00
R248 On 04/05/2017	Bond Future	Buy	56	0.00
R248 On 04/05/2017	Bond Future	Sell	56	0.00
R248 On 04/05/2017	Bond Future	Buy	400	0.00
R248 On 04/05/2017	Bond Future	Sell	400	0.00
R248 On 04/05/2017	Bond Future	Sell	400	0.00
R248 On 04/05/2017	Bond Future	Buy	400	0.00
R248 On 02/02/2017	Bond Future	Buy	2,840	0.00
R248 On 02/02/2017	Bond Future	Sell	2,840	0.00
R248 On 04/05/2017	Bond Future	Sell	2,840	0.00
R248 On 04/05/2017	Bond Future	Buy	2,840	0.00
R248 On 02/02/2017	Bond Future	Buy	31,999	0.00
R248 On 02/02/2017	Bond Future	Sell	31,999	0.00
R248 On 04/05/2017	Bond Future	Buy	31,999	0.00
R248 On 04/05/2017	Bond Future	Sell	31,999	0.00

#### R207 Bond Future

R207 On 02/02/2017	Bond Future	Buy	23	0.00
R207 On 02/02/2017	Bond Future	Sell	23	0.00
R207 On 02/02/2017	Bond Future	Sell	23	0.00
R207 On 02/02/2017	Bond Future	Buy	23	0.00
R207 On 02/02/2017	Bond Future	Buy	1,450	0.00
R207 On 02/02/2017	Bond Future	Sell	1,450	0.00
R207 On 04/05/2017	Bond Future	Sell	1,450	0.00
R207 On 04/05/2017	Bond Future	Buy	1,450	0.00

#### R208 Bond Futures

R208 On 02/02/2017	Bond Future	Sell	2,727	0.00
R208 On 02/02/2017	Bond Future	Buy	2,727	0.00
R208 On 04/05/2017	Bond Future	Sell	2,727	0.00
R208 On 04/05/2017	Bond Future	Buy	2,727	0.00

#### R209 Bond Future

R209 On 02/02/2017	Bond Future	Sell	26	0.00
R209 On 02/02/2017	Bond Future	Buy	26	0.00
R209 On 02/02/2017	Bond Future	Sell	26	0.00
R209 On 02/02/2017	Bond Future	Buy	26	0.00
R209 On 02/02/2017	Bond Future	Sell	1,140	0.00
R209 On 02/02/2017	Bond Future	Buy	1,140	0.00
R209 On 04/05/2017	Bond Future	Sell	1,140	0.00
R209 On 04/05/2017	Bond Future	Buy	1,140	0.00

#### R213 Bond Future

R213 On 02/02/2017	Bond Future	Sell	800	0.00
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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 02/02/2017	Bond Future		Buy	800	0.00
R213 On 04/05/2017	Bond Future		Sell	800	0.00
R213 On 04/05/2017	Bond Future		Buy	800	0.00
<b>R214 Bond Future</b>					
R214 On 02/02/2017	Bond Future		Sell	61	0.00
R214 On 02/02/2017	Bond Future		Buy	61	0.00
R214 On 02/02/2017	Bond Future		Buy	61	0.00
R214 On 02/02/2017	Bond Future		Sell	61	0.00
R214 On 04/05/2017	Bond Future		Sell	61	0.00
R214 On 04/05/2017	Bond Future		Buy	61	0.00
R214 On 04/05/2017	Bond Future		Sell	61	0.00
R214 On 04/05/2017	Bond Future		Buy	61	0.00
R214 On 02/02/2017	Bond Future		Buy	2,297	0.00
R214 On 02/02/2017	Bond Future		Sell	2,297	0.00
R214 On 04/05/2017	Bond Future		Buy	2,297	0.00
R214 On 04/05/2017	Bond Future		Sell	2,297	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>131,254</b>	<b>0.00</b>