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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/02/2017

TO DATE : 02/02/2017

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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		Buy	1	0.00
ALBI On 02/02/2017	Index Future		Sell	1	0.00
ALBI On 04/05/2017	Index Future		Sell	1	0.00
ALBI On 04/05/2017	Index Future		Buy	1	0.00
ALBI On 02/02/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Sell	2	0.00
ALBI On 04/05/2017	Index Future		Sell	2	0.00
ALBI On 04/05/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Buy	3	0.00
ALBI On 02/02/2017	Index Future		Sell	3	0.00
ALBI On 04/05/2017	Index Future		Sell	3	0.00
ALBI On 04/05/2017	Index Future		Buy	3	0.00

#### 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	2	0.00
GOVI On 04/05/2017	GOVI		Buy	2	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		Buy	7	0.00
GOVI On 04/05/2017	GOVI		Sell	7	0.00

**R186 Bond Future**

R186 On 04/05/2017	Bond Future		Buy	22	0.00	
R186 On 04/05/2017	Bond Future		Sell	22	0.00	
R186 On 04/05/2017	Bond Future		Buy	22	0.00	
R186 On 04/05/2017	Bond Future		Sell	22	0.00	
R186 On 04/05/2017	Bond Future		Sell	22	0.00	
R186 On 04/05/2017	Bond Future		Buy	22	0.00	
R186 On 04/05/2017	Bond Future		Sell	22	0.00	
R186 On 04/05/2017	Bond Future		Buy	22	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 04/05/2017	Bond Future		Sell	41	0.00	
R186 On 04/05/2017	Bond Future		Buy	41	0.00	
R186 On 04/05/2017	Bond Future		Sell	71	0.00	
R186 On 04/05/2017	Bond Future		Buy	71	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	81	0.00	
R186 On 04/05/2017	Bond Future		Buy	81	0.00	
R186 On 02/02/2017	Bond Future		Buy	96	0.00	
R186 On 02/02/2017	Bond Future		Sell	96	0.00	
R186 On 04/05/2017	Bond Future		Sell	96	0.00	
R186 On 04/05/2017	Bond Future		Buy	96	0.00	
R186 On 04/05/2017	Bond Future		Sell	99	0.00	
R186 On 04/05/2017	Bond Future		Buy	99	0.00	
R186 On 02/02/2017	Bond Future		Buy	119	0.00	
R186 On 02/02/2017	Bond Future		Sell	119	0.00	
R186 On 04/05/2017	Bond Future		Sell	119	0.00	
R186 On 04/05/2017	Bond Future		Buy	119	0.00	
R186 On 02/02/2017	Bond Future		Buy	125	0.00	
R186 On 02/02/2017	Bond Future		Sell	125	0.00	
R186 On 04/05/2017	Bond Future		Sell	125	0.00	
R186 On 04/05/2017	Bond Future		Buy	125	0.00	
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	208	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	208	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	233	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	233	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	9.20	Put	Sell	238	0.00
R186 On 04/05/2017	9.20	Put	Buy	238	0.00
R186 On 04/05/2017	9.20	Put	Sell	292	0.00
R186 On 04/05/2017	9.20	Put	Buy	292	0.00
R186 On 02/02/2017			Buy	403	0.00
R186 On 02/02/2017			Sell	403	0.00
R186 On 04/05/2017			Sell	403	0.00
R186 On 04/05/2017			Buy	403	0.00
R186 On 04/05/2017			Sell	439	0.00
R186 On 04/05/2017			Buy	439	0.00
R186 On 02/02/2017			Buy	940	0.00
R186 On 02/02/2017			Sell	940	0.00
R186 On 04/05/2017			Sell	940	0.00
R186 On 04/05/2017			Buy	940	0.00
R186 On 04/05/2017			Sell	1,001	0.00
R186 On 04/05/2017			Buy	1,001	0.00
R186 On 04/05/2017	9.20	Put	Sell	1,292	0.00
R186 On 04/05/2017	9.20	Put	Buy	1,292	0.00
R186 On 02/02/2017			Sell	1,724	0.00
R186 On 02/02/2017			Buy	1,724	0.00
R186 On 04/05/2017			Sell	1,724	0.00
R186 On 04/05/2017			Buy	1,724	0.00
R186 On 04/05/2017			Buy	1,770	0.00
R186 On 04/05/2017			Sell	1,770	0.00
R186 On 04/05/2017	9.20	Put	Sell	2,946	0.00
R186 On 04/05/2017	9.20	Put	Buy	2,946	0.00
R186 On 04/05/2017	9.20	Put	Sell	5,209	0.00
R186 On 04/05/2017	9.20	Put	Buy	5,209	0.00

**R2023 Bond Future**

R023 On 04/05/2017			Sell	1	0.00
R023 On 04/05/2017			Buy	1	0.00
R023 On 02/02/2017			Buy	1	0.00
R023 On 02/02/2017			Sell	1	0.00
R023 On 02/02/2017			Buy	1	0.00
R023 On 02/02/2017			Sell	1	0.00
R023 On 04/05/2017			Sell	20	0.00
R023 On 04/05/2017			Buy	20	0.00
R023 On 02/02/2017			Buy	20	0.00
R023 On 02/02/2017			Sell	20	0.00
R023 On 04/05/2017			Sell	21	0.00
R023 On 04/05/2017			Buy	21	0.00

R023 On 02/02/2017	Bond Future	Buy	21	0.00
R023 On 02/02/2017	Bond Future	Sell	21	0.00
<b>R2030 Bond Future</b>				
2030 On 04/05/2017	Bond Future	Sell	1	0.00
2030 On 04/05/2017	Bond Future	Buy	1	0.00
2030 On 04/05/2017	Bond Future	Sell	1	0.00
2030 On 04/05/2017	Bond Future	Buy	1	0.00
<b>R2035 Bond Future</b>				
R035 On 04/05/2017	Bond Future	Sell	11	0.00
R035 On 04/05/2017	Bond Future	Buy	11	0.00
R035 On 04/05/2017	Bond Future	Sell	16	0.00
R035 On 04/05/2017	Bond Future	Buy	16	0.00
R035 On 04/05/2017	Bond Future	Sell	399	0.00
R035 On 04/05/2017	Bond Future	Buy	399	0.00
R035 On 04/05/2017	Bond Future	Buy	426	0.00
R035 On 04/05/2017	Bond Future	Sell	426	0.00
<b>R204 Bond Future</b>				
R204 On 04/05/2017	Bond Future	Buy	1	0.00
R204 On 04/05/2017	Bond Future	Sell	1	0.00
R204 On 04/05/2017	Bond Future	Buy	1	0.00
R204 On 04/05/2017	Bond Future	Sell	1	0.00
R204 On 04/05/2017	Bond Future	Buy	250	0.00
R204 On 04/05/2017	Bond Future	Sell	250	0.00
R204 On 04/05/2017	Bond Future	Sell	250	0.00
R204 On 04/05/2017	Bond Future	Buy	250	0.00
R204 On 02/02/2017	Bond Future	Buy	350	0.00
R204 On 02/02/2017	Bond Future	Sell	350	0.00
R204 On 04/05/2017	Bond Future	Sell	350	0.00
R204 On 04/05/2017	Bond Future	Buy	350	0.00
<b>R2040 Bond Future</b>				
2040 On 04/05/2017	Bond Future	Sell	40	0.00
2040 On 04/05/2017	Bond Future	Buy	40	0.00
2040 On 04/05/2017	Bond Future	Sell	549	0.00
2040 On 04/05/2017	Bond Future	Buy	549	0.00
2040 On 04/05/2017	Bond Future	Buy	589	0.00
2040 On 04/05/2017	Bond Future	Sell	589	0.00
<b>R2044 Bond Future</b>				
2044 On 04/05/2017	Bond Future	Sell	70	0.00
2044 On 04/05/2017	Bond Future	Buy	70	0.00
2044 On 04/05/2017	Bond Future	Sell	70	0.00
2044 On 04/05/2017	Bond Future	Buy	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2048 Bond Future</b>					
R248 On 02/02/2017	Bond Future		Buy	10	0.00
R248 On 02/02/2017	Bond Future		Sell	10	0.00
R248 On 04/05/2017	Bond Future		Sell	10	0.00
R248 On 04/05/2017	Bond Future		Buy	10	0.00
R248 On 02/02/2017	Bond Future		Buy	50	0.00
R248 On 02/02/2017	Bond Future		Sell	50	0.00
R248 On 04/05/2017	Bond Future		Sell	50	0.00
R248 On 04/05/2017	Bond Future		Buy	50	0.00
R248 On 02/02/2017	Bond Future		Buy	166	0.00
R248 On 02/02/2017	Bond Future		Sell	166	0.00
R248 On 04/05/2017	Bond Future		Sell	166	0.00
R248 On 04/05/2017	Bond Future		Buy	166	0.00
R248 On 02/02/2017	Bond Future		Buy	226	0.00
R248 On 02/02/2017	Bond Future		Sell	226	0.00
R248 On 02/02/2017	Bond Future		Sell	226	0.00
R248 On 02/02/2017	Bond Future		Buy	226	0.00
R248 On 04/05/2017	Bond Future		Sell	226	0.00
R248 On 04/05/2017	Bond Future		Buy	226	0.00
R248 On 04/05/2017	Bond Future		Buy	226	0.00
R248 On 04/05/2017	Bond Future		Sell	226	0.00
<b>R208 Bond Futures</b>					
R208 On 04/05/2017	Bond Future		Sell	1	0.00
R208 On 04/05/2017	Bond Future		Buy	1	0.00
R208 On 04/05/2017	Bond Future		Sell	1	0.00
R208 On 04/05/2017	Bond Future		Buy	1	0.00
<b>R214 Bond Future</b>					
R214 On 04/05/2017	Bond Future		Buy	1	0.00
R214 On 04/05/2017	Bond Future		Sell	1	0.00
R214 On 04/05/2017	Bond Future		Buy	1	0.00
R214 On 04/05/2017	Bond Future		Sell	1	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>25,787</b>	<b>0.00</b>