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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/10/2017

TO DATE : 11/10/2017

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

GOVI On 02/11/2017	GOVI		Sell	2	0.00
GOVI On 02/11/2017	GOVI		Buy	2	0.00

#### I2050 Bond Future

2050 On 02/11/2017	Bond Future		Sell	11	0.00
2050 On 02/11/2017	Bond Future		Buy	11	0.00
2050 On 02/11/2017	Bond Future		Sell	13	0.00
2050 On 02/11/2017	Bond Future		Buy	13	0.00
2050 On 02/11/2017	Bond Future		Buy	24	0.00
2050 On 02/11/2017	Bond Future		Sell	24	0.00
2050 On 02/11/2017	Bond Future		Buy	30	0.00
2050 On 02/11/2017	Bond Future		Sell	30	0.00

#### R2032 Bond Future

2032 On 02/11/2017	Bond Future		Sell	16	0.00
2032 On 02/11/2017	Bond Future		Buy	16	0.00
2032 On 02/11/2017	Bond Future		Sell	30	0.00
2032 On 02/11/2017	Bond Future		Buy	30	0.00
2032 On 02/11/2017	Bond Future		Sell	46	0.00
2032 On 02/11/2017	Bond Future		Buy	46	0.00

**R204 Bond Future**

R204 On 02/11/2017	Bond Future		Sell	2	0.00
R204 On 02/11/2017	Bond Future		Buy	2	0.00

**R2048 Bond Future**

R248 On 02/11/2017	Bond Future		Sell	11	0.00
R248 On 02/11/2017	Bond Future		Buy	11	0.00
R248 On 02/11/2017	Bond Future		Buy	16	0.00
R248 On 02/11/2017	Bond Future		Sell	16	0.00
R248 On 02/11/2017	Bond Future		Sell	16	0.00
R248 On 02/11/2017	Bond Future		Buy	16	0.00
R248 On 02/11/2017	Bond Future		Sell	85	0.00
R248 On 02/11/2017	Bond Future		Buy	85	0.00
R248 On 02/11/2017	Bond Future		Buy	96	0.00
R248 On 02/11/2017	Bond Future		Sell	96	0.00

**R207 Bond Future**

R207 On 02/11/2017	Bond Future		Buy	33	0.00
R207 On 02/11/2017	Bond Future		Sell	33	0.00
R207 On 02/11/2017	Bond Future		Buy	907	0.00
R207 On 02/11/2017	Bond Future		Sell	907	0.00
R207 On 02/11/2017	Bond Future		Buy	1,814	0.00
R207 On 02/11/2017	Bond Future		Sell	1,814	0.00
R207 On 02/11/2017	Bond Future		Buy	2,754	0.00
R207 On 02/11/2017	Bond Future		Sell	2,754	0.00

**R209 Bond Future**

R209 On 01/02/2018	Bond Future	9.33	Call	Sell	97	0.00
R209 On 01/02/2018	Bond Future	9.33	Call	Buy	97	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Sell	97	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Buy	97	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Buy	97	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Sell	97	0.00
R209 On 01/02/2018	Bond Future	9.33	Call	Sell	123	0.00
R209 On 01/02/2018	Bond Future	9.33	Call	Buy	123	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Buy	123	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Sell	123	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Buy	123	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Sell	123	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>		
R209 On 01/02/2018	Bond Future	9.33	Call	Sell	970	0.00
R209 On 01/02/2018	Bond Future	9.33	Call	Buy	970	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Sell	970	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Buy	970	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Sell	970	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Buy	970	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Buy	970	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Sell	970	0.00
R209 On 01/02/2018	Bond Future	9.33	Call	Sell	1,230	0.00
R209 On 01/02/2018	Bond Future	9.33	Call	Buy	1,230	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Sell	1,230	0.00
R209 On 01/02/2018	Bond Future	9.88	Put	Buy	1,230	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Buy	1,230	0.00
R209 On 01/02/2018	Bond Future	9.59	Put	Sell	1,230	0.00
R209 On 02/11/2017	Bond Future			Sell	2,000	0.00
R209 On 02/11/2017	Bond Future			Buy	2,000	0.00
R209 On 02/11/2017	Bond Future			Buy	2,000	0.00
R209 On 02/11/2017	Bond Future			Sell	2,000	0.00
R209 On 02/11/2017	Bond Future			Buy	2,000	0.00
R209 On 02/11/2017	Bond Future			Sell	2,000	0.00
<b>R212 Bond Future</b>						
R212 On 02/11/2017	Bond Future			Buy	65	0.00
R212 On 02/11/2017	Bond Future			Sell	65	0.00
<b>Grand Total for Daily Detailed Turnover:</b>					<b>20,201</b>	<b>0.00</b>