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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/09/2017

TO DATE : 12/09/2017

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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		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Sell	1	0.00

#### R186 Bond Future

R186 On 02/11/2017	Bond Future		Buy	1	0.00
R186 On 02/11/2017	Bond Future		Sell	1	0.00
R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	7	0.00
R186 On 02/11/2017	Bond Future		Buy	7	0.00
R186 On 02/11/2017	Bond Future		Buy	8	0.00
R186 On 02/11/2017	Bond Future		Sell	8	0.00

R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Sell	13	0.00
R186 On 02/11/2017	Bond Future	Buy	14	0.00
R186 On 02/11/2017	Bond Future	Sell	14	0.00
R186 On 02/11/2017	Bond Future	Sell	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	0.00
R186 On 02/11/2017	Bond Future	Sell	57	0.00
R186 On 02/11/2017	Bond Future	Buy	57	0.00
R186 On 02/11/2017	Bond Future	Buy	104	0.00
R186 On 02/11/2017	Bond Future	Sell	104	0.00
R186 On 02/11/2017	Bond Future	Sell	130	0.00
R186 On 02/11/2017	Bond Future	Buy	130	0.00
R186 On 02/11/2017	Bond Future	Sell	131	0.00
R186 On 02/11/2017	Bond Future	Buy	131	0.00
R186 On 02/11/2017	Bond Future	Buy	150	0.00
R186 On 02/11/2017	Bond Future	Sell	150	0.00
R186 On 02/11/2017	Bond Future	Sell	175	0.00
R186 On 02/11/2017	Bond Future	Buy	175	0.00
R186 On 02/11/2017	Bond Future	Buy	195	0.00
R186 On 02/11/2017	Bond Future	Buy	195	0.00
R186 On 02/11/2017	Bond Future	Sell	195	0.00
R186 On 02/11/2017	Bond Future	Sell	195	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	258	0.00
R186 On 02/11/2017	Bond Future	Buy	258	0.00
R186 On 02/11/2017	Bond Future	Sell	318	0.00
R186 On 02/11/2017	Bond Future	Buy	318	0.00
R186 On 02/11/2017	Bond Future	Sell	333	0.00
R186 On 02/11/2017	Bond Future	Buy	333	0.00
R186 On 02/11/2017	Bond Future	Sell	397	0.00
R186 On 02/11/2017	Bond Future	Buy	397	0.00
R186 On 02/11/2017	Bond Future	Buy	720	0.00
R186 On 02/11/2017	Bond Future	Sell	720	0.00
R186 On 02/11/2017	Bond Future	Sell	870	0.00
R186 On 02/11/2017	Bond Future	Buy	870	0.00
R186 On 02/11/2017	Bond Future	Sell	1,725	0.00
R186 On 02/11/2017	Bond Future	Buy	1,725	0.00
R186 On 02/11/2017	Bond Future	Sell	3,500	0.00
R186 On 02/11/2017	Bond Future	Buy	3,500	0.00
R186 On 02/11/2017	Bond Future	Sell	3,500	0.00
R186 On 02/11/2017	Bond Future	Buy	3,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2030 Bond Future</b>					
2030 On 02/11/2017			Buy	180	0.00
2030 On 02/11/2017			Sell	180	0.00
2030 On 02/11/2017			Buy	890	0.00
2030 On 02/11/2017			Sell	890	0.00
2030 On 02/11/2017			Buy	1,070	0.00
2030 On 02/11/2017			Sell	1,070	0.00
<b>R2037 Bond Future</b>					
2037 On 02/11/2017			Buy	62	0.00
2037 On 02/11/2017			Sell	62	0.00
2037 On 02/11/2017			Buy	62	0.00
2037 On 02/11/2017			Sell	62	0.00
2037 On 02/11/2017			Sell	67	0.00
2037 On 02/11/2017			Buy	67	0.00
2037 On 02/11/2017			Sell	67	0.00
2037 On 02/11/2017			Buy	67	0.00
<b>R2040 Bond Future</b>					
2040 On 02/11/2017			Sell	1	0.00
2040 On 02/11/2017			Buy	1	0.00
2040 On 02/11/2017			Buy	180	0.00
2040 On 02/11/2017			Sell	180	0.00
2040 On 02/11/2017			Buy	880	0.00
2040 On 02/11/2017			Sell	880	0.00
2040 On 02/11/2017			Sell	1,060	0.00
2040 On 02/11/2017			Buy	1,060	0.00
<b>R2048 Bond Future</b>					
R248 On 02/11/2017			Buy	190	0.00
R248 On 02/11/2017			Sell	190	0.00
R248 On 02/11/2017			Buy	920	0.00
R248 On 02/11/2017			Sell	920	0.00
R248 On 02/11/2017			Sell	1,110	0.00
R248 On 02/11/2017			Buy	1,110	0.00
<b>R209 Bond Future</b>					
R209 On 02/11/2017			Buy	1	0.00
R209 On 02/11/2017			Sell	1	0.00
R209 On 02/11/2017			Buy	7	0.00

R209 On 02/11/2017	Bond Future	Sell	7	0.00
R209 On 02/11/2017	Bond Future	Buy	9	0.00
R209 On 02/11/2017	Bond Future	Sell	9	0.00
R209 On 02/11/2017	Bond Future	Buy	18	0.00
R209 On 02/11/2017	Bond Future	Sell	18	0.00
R209 On 02/11/2017	Bond Future	Buy	21	0.00
R209 On 02/11/2017	Bond Future	Sell	21	0.00
R209 On 02/11/2017	Bond Future	Sell	25	0.00
R209 On 02/11/2017	Bond Future	Buy	25	0.00
R209 On 02/11/2017	Bond Future	Buy	74	0.00
R209 On 02/11/2017	Bond Future	Sell	74	0.00
R209 On 02/11/2017	Bond Future	Buy	140	0.00
R209 On 02/11/2017	Bond Future	Sell	140	0.00
R209 On 02/11/2017	Bond Future	Buy	245	0.00
R209 On 02/11/2017	Bond Future	Sell	245	0.00
R209 On 02/11/2017	Bond Future	Sell	245	0.00
R209 On 02/11/2017	Bond Future	Buy	245	0.00
R209 On 02/11/2017	Bond Future	Buy	650	0.00
R209 On 02/11/2017	Bond Future	Sell	650	0.00
R209 On 02/11/2017	Bond Future	Sell	650	0.00
R209 On 02/11/2017	Bond Future	Buy	650	0.00

**Grand Total for Daily Detailed Turnover:**

**22,159**

**0.00**