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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/01/2018

TO DATE : 04/01/2018

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

GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00

#### I2033 Bond Future

2033 On 01/02/2018	Bond Future		Sell	447	0.00
2033 On 01/02/2018	Bond Future		Buy	447	0.00

#### I2038 Bond Future

2038 On 01/02/2018	Bond Future		Sell	217	0.00
2038 On 01/02/2018	Bond Future		Buy	217	0.00

#### I2046 Bond Future

2046 On 01/02/2018	Bond Future	Sell	455	0.00
2046 On 01/02/2018	Bond Future	Buy	455	0.00

**I2050 Bond Future**

2050 On 01/02/2018	Bond Future	Sell	289	0.00
2050 On 01/02/2018	Bond Future	Buy	289	0.00

**R186 Bond Future**

R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Sell	4	0.00
R186 On 01/02/2018	Bond Future	Buy	4	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	18	0.00
R186 On 01/02/2018	Bond Future	Buy	18	0.00
R186 On 01/02/2018	Bond Future	Buy	87	0.00
R186 On 01/02/2018	Bond Future	Sell	87	0.00
R186 On 01/02/2018	Bond Future	Buy	138	0.00
R186 On 01/02/2018	Bond Future	Sell	138	0.00
R186 On 01/02/2018	Bond Future	Sell	160	0.00
R186 On 01/02/2018	Bond Future	Buy	160	0.00
R186 On 01/02/2018	Bond Future	Sell	225	0.00
R186 On 01/02/2018	Bond Future	Buy	225	0.00
R186 On 01/02/2018	Bond Future	Sell	504	0.00
R186 On 01/02/2018	Bond Future	Buy	504	0.00
R186 On 01/02/2018	Bond Future	Sell	697	0.00
R186 On 01/02/2018	Bond Future	Buy	697	0.00

**R2023 Bond Future**

R023 On 01/02/2018	Bond Future	Buy	10	0.00
R023 On 01/02/2018	Bond Future	Sell	10	0.00
R023 On 01/02/2018	Bond Future	Buy	17	0.00
R023 On 01/02/2018	Bond Future	Sell	17	0.00
R023 On 01/02/2018	Bond Future	Buy	29	0.00
R023 On 01/02/2018	Bond Future	Sell	29	0.00
R023 On 01/02/2018	Bond Future	Buy	40	0.00
R023 On 01/02/2018	Bond Future	Sell	40	0.00
R023 On 01/02/2018	Bond Future	Buy	55	0.00
R023 On 01/02/2018	Bond Future	Sell	55	0.00
R023 On 01/02/2018	Bond Future	Buy	63	0.00
R023 On 01/02/2018	Bond Future	Sell	63	0.00
R023 On 01/02/2018	Bond Future	Buy	79	0.00
R023 On 01/02/2018	Bond Future	Sell	79	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 01/02/2018	Bond Future		Buy	109	0.00
R023 On 01/02/2018	Bond Future		Sell	109	0.00
R023 On 01/02/2018	Bond Future		Buy	146	0.00
R023 On 01/02/2018	Bond Future		Sell	146	0.00
R023 On 01/02/2018	Bond Future		Buy	548	0.00
R023 On 01/02/2018	Bond Future		Sell	548	0.00
<b>R2032 Bond Future</b>					
2032 On 01/02/2018	Bond Future		Buy	3,000	0.00
2032 On 01/02/2018	Bond Future		Sell	3,000	0.00
2032 On 01/02/2018	Bond Future		Sell	4,793	0.00
2032 On 01/02/2018	Bond Future		Buy	4,793	0.00
<b>R2035 Bond Future</b>					
R035 On 01/02/2018	Bond Future		Sell	4,359	0.00
R035 On 01/02/2018	Bond Future		Buy	4,359	0.00
<b>R2044 Bond Future</b>					
2044 On 01/02/2018	Bond Future		Sell	110	0.00
2044 On 01/02/2018	Bond Future		Buy	110	0.00
2044 On 01/02/2018	Bond Future		Sell	209	0.00
2044 On 01/02/2018	Bond Future		Buy	209	0.00
2044 On 01/02/2018	Bond Future		Buy	319	0.00
2044 On 01/02/2018	Bond Future		Sell	319	0.00
<b>R208 Bond Futures</b>					
R208 On 01/02/2018	Bond Future		Sell	493	0.00
R208 On 01/02/2018	Bond Future		Buy	493	0.00
R208 On 01/02/2018	Bond Future		Buy	493	0.00
R208 On 01/02/2018	Bond Future		Sell	493	0.00
<b>R209 Bond Future</b>					
R209 On 01/02/2018	Bond Future		Buy	2	0.00
R209 On 01/02/2018	Bond Future		Sell	2	0.00
R209 On 01/02/2018	Bond Future		Buy	2	0.00
R209 On 01/02/2018	Bond Future		Sell	2	0.00
R209 On 01/02/2018	Bond Future		Buy	6	0.00
R209 On 01/02/2018	Bond Future		Sell	6	0.00
R209 On 01/02/2018	Bond Future		Buy	18	0.00
R209 On 01/02/2018	Bond Future		Sell	18	0.00
R209 On 01/02/2018	Bond Future		Buy	25	0.00

R209 On 01/02/2018	Bond Future	Sell	25	0.00
R209 On 01/02/2018	Bond Future	Buy	25	0.00
R209 On 01/02/2018	Bond Future	Sell	25	0.00
R209 On 01/02/2018	Bond Future	Buy	27	0.00
R209 On 01/02/2018	Bond Future	Sell	27	0.00
R209 On 01/02/2018	Bond Future	Buy	27	0.00
R209 On 01/02/2018	Bond Future	Sell	27	0.00
R209 On 01/02/2018	Bond Future	Buy	84	0.00
R209 On 01/02/2018	Bond Future	Sell	84	0.00
R209 On 01/02/2018	Bond Future	Buy	90	0.00
R209 On 01/02/2018	Bond Future	Sell	90	0.00
R209 On 01/02/2018	Bond Future	Sell	116	0.00
R209 On 01/02/2018	Bond Future	Buy	116	0.00
R209 On 01/02/2018	Bond Future	Buy	232	0.00
R209 On 01/02/2018	Bond Future	Sell	232	0.00
R209 On 01/02/2018	Bond Future	Sell	250	0.00
R209 On 01/02/2018	Bond Future	Buy	250	0.00

**Grand Total for Daily Detailed Turnover:**

**19,034**

**0.00**