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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/07/2018

TO DATE : 02/07/2018

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

GOVI On 02/08/2018	GOVI		Sell	1	0.00
GOVI On 02/08/2018	GOVI		Buy	1	0.00
GOVI On 02/08/2018	GOVI		Buy	1	0.00
GOVI On 02/08/2018	GOVI		Sell	1	0.00

#### R186 Bond Future

R186 On 02/08/2018	Bond Future		Sell	39	0.00
R186 On 02/08/2018	Bond Future		Buy	39	0.00
R186 On 02/08/2018	Bond Future		Sell	58	0.00
R186 On 02/08/2018	Bond Future		Buy	58	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	59	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	59	0.00
R186 On 02/08/2018	Bond Future		Sell	60	0.00
R186 On 02/08/2018	Bond Future		Buy	60	0.00

R186 On 02/08/2018	Bond Future	8.75	Call	Buy	66	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Sell	66	0.00
R186 On 02/08/2018	Bond Future			Sell	72	0.00
R186 On 02/08/2018	Bond Future			Buy	72	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Buy	88	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Sell	88	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Sell	88	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Buy	88	0.00
R186 On 02/08/2018	Bond Future			Sell	89	0.00
R186 On 02/08/2018	Bond Future			Buy	89	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Sell	109	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Buy	109	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Buy	115	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Sell	115	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Sell	135	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Buy	135	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Buy	142	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Sell	142	0.00
R186 On 02/08/2018	Bond Future			Sell	462	0.00
R186 On 02/08/2018	Bond Future			Buy	462	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Sell	701	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Buy	701	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Buy	713	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Sell	713	0.00
R186 On 02/08/2018	Bond Future			Sell	930	0.00
R186 On 02/08/2018	Bond Future			Buy	930	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Buy	1,376	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Sell	1,376	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Sell	1,408	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Buy	1,408	0.00
R186 On 02/08/2018	Bond Future			Buy	1,650	0.00
R186 On 02/08/2018	Bond Future			Sell	1,650	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Sell	2,500	0.00
R186 On 02/08/2018	Bond Future	8.75	Call	Buy	2,500	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Sell	2,500	0.00
R186 On 02/08/2018	Bond Future	9.04	Put	Buy	2,500	0.00

#### R209 Bond Future

R209 On 02/08/2018	Bond Future			Buy	26	0.00
R209 On 02/08/2018	Bond Future			Sell	26	0.00
R209 On 02/08/2018	Bond Future			Sell	26	0.00
R209 On 02/08/2018	Bond Future			Buy	26	0.00

**Grand Total for Daily Detailed Turnover:**

**13,414**

**0.00**