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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/10/2018

TO DATE : 01/10/2018

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

GOVI On 01/11/2018	GOVI		Sell	3	0.00
GOVI On 01/11/2018	GOVI		Buy	3	0.00
GOVI On 01/11/2018	GOVI		Sell	3	0.00
GOVI On 01/11/2018	GOVI		Buy	3	0.00

#### R186 Bond Future

R186 On 01/11/2018	Bond Future		Sell	5	0.00
R186 On 01/11/2018	Bond Future		Buy	5	0.00
R186 On 01/11/2018	Bond Future		Sell	96	0.00
R186 On 01/11/2018	Bond Future		Buy	96	0.00
R186 On 01/11/2018	Bond Future		Sell	97	0.00
R186 On 01/11/2018	Bond Future		Buy	97	0.00
R186 On 01/11/2018	Bond Future		Sell	98	0.00
R186 On 01/11/2018	Bond Future		Buy	98	0.00

R186 On 01/11/2018	Bond Future	Sell	160	0.00
R186 On 01/11/2018	Bond Future	Buy	160	0.00
R186 On 01/11/2018	Bond Future	Sell	269	0.00
R186 On 01/11/2018	Bond Future	Buy	269	0.00
R186 On 01/11/2018	Bond Future	Sell	1,354	0.00
R186 On 01/11/2018	Bond Future	Buy	1,354	0.00
R186 On 01/11/2018	Bond Future	Sell	2,731	0.00
R186 On 01/11/2018	Bond Future	Buy	2,731	0.00
R186 On 01/11/2018	Bond Future	Sell	4,810	0.00
R186 On 01/11/2018	Bond Future	Buy	4,810	0.00

**R202 Bond Future**

R202 On 01/11/2018	Bond Future	Sell	180	0.00
R202 On 01/11/2018	Bond Future	Buy	180	0.00
R202 On 01/11/2018	Bond Future	Buy	235	0.00
R202 On 01/11/2018	Bond Future	Sell	235	0.00
R202 On 01/11/2018	Bond Future	Buy	530	0.00
R202 On 01/11/2018	Bond Future	Sell	530	0.00
R202 On 01/11/2018	Bond Future	Buy	765	0.00
R202 On 01/11/2018	Bond Future	Sell	765	0.00

**R2035 Bond Future**

R035 On 01/11/2018	Bond Future	Sell	8	0.00
R035 On 01/11/2018	Bond Future	Buy	8	0.00
R035 On 01/11/2018	Bond Future	Buy	8	0.00
R035 On 01/11/2018	Bond Future	Sell	8	0.00

**R209 Bond Future**

R209 On 01/11/2018	Bond Future	Buy	66	0.00
R209 On 01/11/2018	Bond Future	Sell	66	0.00
R209 On 01/11/2018	Bond Future	Buy	66	0.00
R209 On 01/11/2018	Bond Future	Sell	66	0.00

**R214 Bond Future**

R214 On 01/11/2018	Bond Future	Sell	18	0.00
R214 On 01/11/2018	Bond Future	Buy	18	0.00
R214 On 01/11/2018	Bond Future	Buy	18	0.00
R214 On 01/11/2018	Bond Future	Sell	18	0.00

**Grand Total for Daily Detailed Turnover:**

**11,520 0.00**