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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/06/2018

TO DATE : 11/06/2018

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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		Sell	2	0.00
GOVI On 02/08/2018	GOVI		Buy	2	0.00
GOVI On 02/08/2018	GOVI		Buy	3	0.00
GOVI On 02/08/2018	GOVI		Sell	3	0.00

#### I2038 Bond Future

2038 On 02/08/2018	Bond Future		Buy	38	0.00
2038 On 02/08/2018	Bond Future		Sell	38	0.00
2038 On 02/08/2018	Bond Future		Sell	38	0.00
2038 On 02/08/2018	Bond Future		Buy	38	0.00

#### I2046 Bond Future

2046 On 02/08/2018	Bond Future	Sell	250	0.00
2046 On 02/08/2018	Bond Future	Buy	250	0.00
2046 On 02/08/2018	Bond Future	Sell	250	0.00
2046 On 02/08/2018	Bond Future	Buy	250	0.00
2046 On 02/08/2018	Bond Future	Sell	500	0.00
2046 On 02/08/2018	Bond Future	Buy	500	0.00
2046 On 02/08/2018	Bond Future	Buy	1,000	0.00
2046 On 02/08/2018	Bond Future	Sell	1,000	0.00

**I2050 Bond Future**

2050 On 02/08/2018	Bond Future	Buy	31	0.00
2050 On 02/08/2018	Bond Future	Sell	31	0.00
2050 On 02/08/2018	Bond Future	Sell	31	0.00
2050 On 02/08/2018	Bond Future	Buy	31	0.00

**New Inflation Linked Index**

IGOV On 02/08/2018	Index Future	Sell	5	0.00
IGOV On 02/08/2018	Index Future	Buy	5	0.00
IGOV On 02/08/2018	Index Future	Buy	5	0.00
IGOV On 02/08/2018	Index Future	Sell	5	0.00

**R186 Bond Future**

R186 On 02/08/2018	Bond Future	Sell	15	0.00
R186 On 02/08/2018	Bond Future	Buy	15	0.00
R186 On 02/08/2018	Bond Future	Sell	80	0.00
R186 On 02/08/2018	Bond Future	Buy	80	0.00
R186 On 02/08/2018	Bond Future	Buy	95	0.00
R186 On 02/08/2018	Bond Future	Sell	95	0.00
R186 On 02/08/2018	Bond Future	Buy	160	0.00
R186 On 02/08/2018	Bond Future	Sell	160	0.00
R186 On 02/08/2018	Bond Future	Sell	160	0.00
R186 On 02/08/2018	Bond Future	Buy	160	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Sell	8	0.00
R023 On 02/08/2018	Bond Future	Buy	8	0.00
R023 On 02/08/2018	Bond Future	Buy	8	0.00
R023 On 02/08/2018	Bond Future	Sell	8	0.00

**R2030 Bond Future**

2030 On 02/08/2018	Bond Future	Sell	34	0.00
2030 On 02/08/2018	Bond Future	Buy	34	0.00

**R2044 Bond Future**

2044 On 02/08/2018	Bond Future	Sell	20	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/08/2018	Bond Future		Buy	20	0.00
2044 On 02/08/2018	Bond Future		Buy	22	0.00
2044 On 02/08/2018	Bond Future		Sell	22	0.00
2044 On 02/08/2018	Bond Future		Buy	22	0.00
2044 On 02/08/2018	Bond Future		Sell	22	0.00
2044 On 02/08/2018	Bond Future		Sell	40	0.00
2044 On 02/08/2018	Bond Future		Buy	40	0.00
2044 On 02/08/2018	Bond Future		Sell	100	0.00
2044 On 02/08/2018	Bond Future		Buy	100	0.00
2044 On 02/08/2018	Bond Future		Sell	150	0.00
2044 On 02/08/2018	Bond Future		Buy	150	0.00
2044 On 02/08/2018	Bond Future		Sell	500	0.00
2044 On 02/08/2018	Bond Future		Buy	500	0.00
2044 On 02/08/2018	Bond Future		Buy	810	0.00
2044 On 02/08/2018	Bond Future		Sell	810	0.00
<b>R2048 Bond Future</b>					
R248 On 02/08/2018	Bond Future		Sell	8	0.00
R248 On 02/08/2018	Bond Future		Buy	8	0.00
R248 On 02/08/2018	Bond Future		Sell	8	0.00
R248 On 02/08/2018	Bond Future		Buy	8	0.00
R248 On 02/08/2018	Bond Future		Sell	25	0.00
R248 On 02/08/2018	Bond Future		Buy	25	0.00
R248 On 02/08/2018	Bond Future		Sell	30	0.00
R248 On 02/08/2018	Bond Future		Buy	30	0.00
R248 On 02/08/2018	Bond Future		Sell	30	0.00
R248 On 02/08/2018	Bond Future		Buy	30	0.00
R248 On 02/08/2018	Bond Future		Sell	30	0.00
R248 On 02/08/2018	Bond Future		Buy	30	0.00
R248 On 02/08/2018	Bond Future		Sell	40	0.00
R248 On 02/08/2018	Bond Future		Buy	40	0.00
R248 On 02/08/2018	Bond Future		Sell	40	0.00
R248 On 02/08/2018	Bond Future		Buy	40	0.00
R248 On 02/08/2018	Bond Future		Sell	40	0.00
R248 On 02/08/2018	Bond Future		Buy	40	0.00
R248 On 02/08/2018	Bond Future		Sell	200	0.00
R248 On 02/08/2018	Bond Future		Buy	200	0.00
R248 On 02/08/2018	Bond Future		Sell	230	0.00
R248 On 02/08/2018	Bond Future		Buy	230	0.00
R248 On 02/08/2018	Bond Future		Sell	1,000	0.00
R248 On 02/08/2018	Bond Future		Buy	1,000	0.00
R248 On 02/08/2018	Bond Future		Sell	2,200	0.00

R248 On 02/08/2018	Bond Future	Buy	2,200	0.00
R248 On 02/08/2018	Bond Future	Buy	2,316	0.00
R248 On 02/08/2018	Bond Future	Sell	2,316	0.00

**R209 Bond Future**

R209 On 02/08/2018	Bond Future	Sell	6	0.00
R209 On 02/08/2018	Bond Future	Buy	6	0.00
R209 On 02/08/2018	Bond Future	Sell	10	0.00
R209 On 02/08/2018	Bond Future	Buy	10	0.00
R209 On 02/08/2018	Bond Future	Sell	13	0.00
R209 On 02/08/2018	Bond Future	Buy	13	0.00
R209 On 02/08/2018	Bond Future	Sell	15	0.00
R209 On 02/08/2018	Bond Future	Buy	15	0.00
R209 On 02/08/2018	Bond Future	Sell	36	0.00
R209 On 02/08/2018	Bond Future	Buy	36	0.00
R209 On 02/08/2018	Bond Future	Sell	39	0.00
R209 On 02/08/2018	Bond Future	Buy	39	0.00
R209 On 02/08/2018	Bond Future	Sell	44	0.00
R209 On 02/08/2018	Bond Future	Buy	44	0.00
R209 On 02/08/2018	Bond Future	Sell	70	0.00
R209 On 02/08/2018	Bond Future	Buy	70	0.00
R209 On 02/08/2018	Bond Future	Sell	102	0.00
R209 On 02/08/2018	Bond Future	Buy	102	0.00
R209 On 02/08/2018	Bond Future	Sell	251	0.00
R209 On 02/08/2018	Bond Future	Buy	251	0.00
R209 On 02/08/2018	Bond Future	Sell	275	0.00
R209 On 02/08/2018	Bond Future	Buy	275	0.00
R209 On 02/08/2018	Bond Future	Sell	275	0.00
R209 On 02/08/2018	Bond Future	Buy	275	0.00
R209 On 02/08/2018	Bond Future	Buy	336	0.00
R209 On 02/08/2018	Bond Future	Sell	336	0.00
R209 On 02/08/2018	Bond Future	Sell	350	0.00
R209 On 02/08/2018	Bond Future	Buy	350	0.00
R209 On 02/08/2018	Bond Future	Sell	600	0.00
R209 On 02/08/2018	Bond Future	Buy	600	0.00
R209 On 02/08/2018	Bond Future	Buy	600	0.00
R209 On 02/08/2018	Bond Future	Sell	600	0.00

**R214 Bond Future**

R214 On 02/08/2018	Bond Future	Buy	26	0.00
R214 On 02/08/2018	Bond Future	Sell	26	0.00
R214 On 02/08/2018	Bond Future	Sell	42	0.00
R214 On 02/08/2018	Bond Future	Buy	42	0.00
R214 On 02/08/2018	Bond Future	Sell	52	0.00
R214 On 02/08/2018	Bond Future	Buy	52	0.00
R214 On 02/08/2018	Bond Future	Sell	96	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 02/08/2018	Bond Future		Buy	96	0.00
R214 On 02/08/2018	Bond Future		Sell	134	0.00
R214 On 02/08/2018	Bond Future		Buy	134	0.00
R214 On 02/08/2018	Bond Future		Sell	350	0.00
R214 On 02/08/2018	Bond Future		Buy	350	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,297</b>	<b>0.00</b>