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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/10/2017

TO DATE : 26/10/2017

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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
GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Buy	9	0.00
GOVI On 02/11/2017	GOVI		Sell	9	0.00
GOVI On 01/02/2018	GOVI		Sell	9	0.00
GOVI On 01/02/2018	GOVI		Buy	9	0.00
GOVI On 02/11/2017	GOVI		Buy	28	0.00
GOVI On 02/11/2017	GOVI		Sell	28	0.00
GOVI On 01/02/2018	GOVI		Sell	28	0.00
GOVI On 01/02/2018	GOVI		Buy	28	0.00

GOVI On 02/11/2017	GOVI	Buy	43	0.00
GOVI On 02/11/2017	GOVI	Sell	43	0.00
GOVI On 01/02/2018	GOVI	Sell	43	0.00
GOVI On 01/02/2018	GOVI	Buy	43	0.00
GOVI On 02/11/2017	GOVI	Sell	80	0.00
GOVI On 02/11/2017	GOVI	Buy	80	0.00
GOVI On 01/02/2018	GOVI	Sell	80	0.00
GOVI On 01/02/2018	GOVI	Buy	80	0.00

**R186 Bond Future**

R186 On 02/11/2017	Bond Future	Sell	1	0.00
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	Buy	1	0.00
R186 On 02/11/2017	Bond Future	Sell	1	0.00
R186 On 02/11/2017	Bond Future	Buy	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	3	0.00
R186 On 02/11/2017	Bond Future	Buy	3	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	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	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	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	Sell	12	0.00
R186 On 02/11/2017	Bond Future	Buy	12	0.00
R186 On 02/11/2017	Bond Future	Sell	12	0.00
R186 On 02/11/2017	Bond Future	Buy	12	0.00
R186 On 02/11/2017	Bond Future	Sell	14	0.00
R186 On 02/11/2017	Bond Future	Buy	14	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Sell	16	0.00
R186 On 02/11/2017	Bond Future	Buy	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018	Bond Future		Sell	16	0.00
R186 On 01/02/2018	Bond Future		Buy	16	0.00
R186 On 01/02/2018	Bond Future		Buy	19	0.00
R186 On 01/02/2018	Bond Future		Sell	19	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		Buy	21	0.00
R186 On 02/11/2017	Bond Future		Sell	21	0.00
R186 On 01/02/2018	Bond Future		Sell	21	0.00
R186 On 01/02/2018	Bond Future		Buy	21	0.00
R186 On 02/11/2017	Bond Future		Sell	23	0.00
R186 On 02/11/2017	Bond Future		Buy	23	0.00
R186 On 02/11/2017	Bond Future		Sell	26	0.00
R186 On 02/11/2017	Bond Future		Buy	26	0.00
R186 On 02/11/2017	Bond Future		Sell	34	0.00
R186 On 02/11/2017	Bond Future		Buy	34	0.00
R186 On 02/11/2017	Bond Future		Sell	34	0.00
R186 On 02/11/2017	Bond Future		Buy	34	0.00
R186 On 02/11/2017	Bond Future		Sell	35	0.00
R186 On 02/11/2017	Bond Future		Buy	35	0.00
R186 On 02/11/2017	Bond Future		Sell	36	0.00
R186 On 02/11/2017	Bond Future		Buy	36	0.00
R186 On 02/11/2017	Bond Future		Sell	36	0.00
R186 On 02/11/2017	Bond Future		Buy	36	0.00
R186 On 02/11/2017	Bond Future		Sell	45	0.00
R186 On 02/11/2017	Bond Future		Buy	45	0.00
R186 On 01/02/2018	Bond Future		Sell	63	0.00
R186 On 01/02/2018	Bond Future		Buy	63	0.00
R186 On 02/11/2017	Bond Future		Buy	77	0.00
R186 On 02/11/2017	Bond Future		Sell	77	0.00
R186 On 02/11/2017	Bond Future		Buy	91	0.00
R186 On 02/11/2017	Bond Future		Sell	91	0.00
R186 On 02/11/2017	Bond Future		Sell	91	0.00
R186 On 02/11/2017	Bond Future		Buy	91	0.00
R186 On 02/11/2017	Bond Future		Sell	100	0.00
R186 On 02/11/2017	Bond Future		Buy	100	0.00
R186 On 02/11/2017	Bond Future		Buy	100	0.00
R186 On 02/11/2017	Bond Future		Sell	100	0.00
R186 On 01/02/2018	Bond Future		Buy	100	0.00
R186 On 01/02/2018	Bond Future		Sell	100	0.00
R186 On 01/02/2018	Bond Future		Sell	104	0.00
R186 On 01/02/2018	Bond Future		Buy	104	0.00

R186 On 01/02/2018	Bond Future	Sell	114	0.00
R186 On 01/02/2018	Bond Future	Buy	114	0.00
R186 On 02/11/2017	Bond Future	Sell	117	0.00
R186 On 02/11/2017	Bond Future	Buy	117	0.00
R186 On 01/02/2018	Bond Future	Buy	119	0.00
R186 On 01/02/2018	Bond Future	Sell	119	0.00
R186 On 02/11/2017	Bond Future	Buy	142	0.00
R186 On 02/11/2017	Bond Future	Sell	142	0.00
R186 On 02/11/2017	Bond Future	Sell	244	0.00
R186 On 02/11/2017	Bond Future	Buy	244	0.00
R186 On 01/02/2018	Bond Future	Sell	250	0.00
R186 On 01/02/2018	Bond Future	Buy	250	0.00
R186 On 01/02/2018	Bond Future	Sell	281	0.00
R186 On 01/02/2018	Bond Future	Buy	281	0.00
R186 On 01/02/2018	Bond Future	Sell	349	0.00
R186 On 01/02/2018	Bond Future	Buy	349	0.00
R186 On 01/02/2018	Bond Future	Sell	350	0.00
R186 On 01/02/2018	Bond Future	Buy	350	0.00
R186 On 02/11/2017	Bond Future	Sell	626	0.00
R186 On 02/11/2017	Bond Future	Buy	626	0.00
R186 On 01/02/2018	Bond Future	Sell	1,650	0.00
R186 On 01/02/2018	Bond Future	Buy	1,650	0.00
R186 On 01/02/2018	Bond Future	Buy	2,000	0.00
R186 On 01/02/2018	Bond Future	Sell	2,000	0.00

**R2023 Bond Future**

R023 On 02/11/2017	Bond Future	Buy	1	0.00
R023 On 02/11/2017	Bond Future	Sell	1	0.00

**R2035 Bond Future**

R035 On 02/11/2017	Bond Future	Sell	1,000	0.00
R035 On 02/11/2017	Bond Future	Buy	1,000	0.00

**R2037 Bond Future**

2037 On 01/02/2018	Bond Future	Sell	10	0.00
2037 On 01/02/2018	Bond Future	Buy	10	0.00
2037 On 01/02/2018	Bond Future	Buy	10	0.00
2037 On 01/02/2018	Bond Future	Sell	10	0.00
2037 On 02/11/2017	Bond Future	Sell	78	0.00
2037 On 02/11/2017	Bond Future	Buy	78	0.00
2037 On 02/11/2017	Bond Future	Buy	78	0.00
2037 On 02/11/2017	Bond Future	Sell	78	0.00
2037 On 01/02/2018	Bond Future	Sell	90	0.00
2037 On 01/02/2018	Bond Future	Buy	90	0.00
2037 On 01/02/2018	Bond Future	Sell	251	0.00
2037 On 01/02/2018	Bond Future	Buy	251	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 01/02/2018			Buy	341	0.00
2037 On 01/02/2018			Sell	341	0.00
<b>R2040 Bond Future</b>					
2040 On 01/02/2018			Sell	90	0.00
2040 On 01/02/2018			Buy	90	0.00
2040 On 01/02/2018			Sell	251	0.00
2040 On 01/02/2018			Buy	251	0.00
2040 On 01/02/2018			Buy	341	0.00
2040 On 01/02/2018			Sell	341	0.00
<b>R2048 Bond Future</b>					
R248 On 01/02/2018			Buy	1	0.00
R248 On 01/02/2018			Sell	1	0.00
R248 On 01/02/2018			Sell	1	0.00
R248 On 01/02/2018			Buy	1	0.00
<b>R209 Bond Future</b>					
R209 On 02/11/2017			Sell	8	0.00
R209 On 02/11/2017			Buy	8	0.00
R209 On 02/11/2017			Sell	10	0.00
R209 On 02/11/2017			Buy	10	0.00
R209 On 02/11/2017			Buy	11	0.00
R209 On 02/11/2017			Sell	11	0.00
R209 On 02/11/2017			Sell	13	0.00
R209 On 02/11/2017			Buy	13	0.00
R209 On 02/11/2017			Buy	13	0.00
R209 On 02/11/2017			Sell	13	0.00
R209 On 02/11/2017			Sell	14	0.00
R209 On 02/11/2017			Buy	14	0.00
R209 On 02/11/2017			Sell	14	0.00
R209 On 02/11/2017			Buy	14	0.00
R209 On 02/11/2017			Buy	18	0.00
R209 On 02/11/2017			Sell	18	0.00
R209 On 01/02/2018			Sell	18	0.00
R209 On 01/02/2018			Buy	18	0.00
R209 On 02/11/2017			Sell	21	0.00
R209 On 02/11/2017			Buy	21	0.00
R209 On 01/02/2018			Sell	24	0.00
R209 On 01/02/2018			Buy	24	0.00
R209 On 02/11/2017			Sell	51	0.00

R209 On 02/11/2017	Bond Future	Buy	51	0.00
R209 On 02/11/2017	Bond Future	Sell	58	0.00
R209 On 02/11/2017	Bond Future	Buy	58	0.00
R209 On 02/11/2017	Bond Future	Buy	59	0.00
R209 On 02/11/2017	Bond Future	Sell	59	0.00
R209 On 01/02/2018	Bond Future	Sell	60	0.00
R209 On 01/02/2018	Bond Future	Buy	60	0.00
R209 On 02/11/2017	Bond Future	Buy	69	0.00
R209 On 02/11/2017	Bond Future	Sell	69	0.00
R209 On 02/11/2017	Bond Future	Sell	70	0.00
R209 On 02/11/2017	Bond Future	Buy	70	0.00
R209 On 02/11/2017	Bond Future	Sell	71	0.00
R209 On 02/11/2017	Bond Future	Buy	71	0.00
R209 On 02/11/2017	Bond Future	Sell	73	0.00
R209 On 02/11/2017	Bond Future	Buy	73	0.00
R209 On 02/11/2017	Bond Future	Sell	73	0.00
R209 On 02/11/2017	Bond Future	Buy	73	0.00
R209 On 02/11/2017	Bond Future	Buy	77	0.00
R209 On 02/11/2017	Bond Future	Sell	77	0.00
R209 On 01/02/2018	Bond Future	Sell	81	0.00
R209 On 01/02/2018	Bond Future	Buy	81	0.00
R209 On 02/11/2017	Bond Future	Sell	83	0.00
R209 On 02/11/2017	Bond Future	Buy	83	0.00
R209 On 02/11/2017	Bond Future	Sell	87	0.00
R209 On 02/11/2017	Bond Future	Buy	87	0.00
R209 On 02/11/2017	Bond Future	Sell	90	0.00
R209 On 02/11/2017	Bond Future	Buy	90	0.00
R209 On 02/11/2017	Bond Future	Buy	91	0.00
R209 On 02/11/2017	Bond Future	Sell	91	0.00
R209 On 02/11/2017	Bond Future	Sell	100	0.00
R209 On 02/11/2017	Bond Future	Buy	100	0.00
R209 On 02/11/2017	Bond Future	Sell	102	0.00
R209 On 02/11/2017	Bond Future	Buy	102	0.00
R209 On 02/11/2017	Bond Future	Sell	113	0.00
R209 On 02/11/2017	Bond Future	Buy	113	0.00
R209 On 02/11/2017	Bond Future	Buy	115	0.00
R209 On 02/11/2017	Bond Future	Sell	115	0.00
R209 On 02/11/2017	Bond Future	Sell	120	0.00
R209 On 02/11/2017	Bond Future	Buy	120	0.00
R209 On 02/11/2017	Bond Future	Sell	136	0.00
R209 On 02/11/2017	Bond Future	Buy	136	0.00
R209 On 02/11/2017	Bond Future	Sell	144	0.00
R209 On 02/11/2017	Bond Future	Buy	144	0.00
R209 On 01/02/2018	Bond Future	Sell	285	0.00
R209 On 01/02/2018	Bond Future	Buy	285	0.00
R209 On 01/02/2018	Bond Future	Sell	604	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/02/2018	Bond Future		Buy	604	0.00
R209 On 02/11/2017	Bond Future		Sell	615	0.00
R209 On 02/11/2017	Bond Future		Buy	615	0.00
R209 On 02/11/2017	Bond Future		Buy	630	0.00
R209 On 02/11/2017	Bond Future		Sell	630	0.00
R209 On 02/11/2017	Bond Future		Sell	643	0.00
R209 On 02/11/2017	Bond Future		Buy	643	0.00
R209 On 01/02/2018	Bond Future		Sell	679	0.00
R209 On 01/02/2018	Bond Future		Buy	679	0.00
R209 On 02/11/2017	Bond Future		Sell	728	0.00
R209 On 02/11/2017	Bond Future		Buy	728	0.00
R209 On 01/02/2018	Bond Future		Sell	949	0.00
R209 On 01/02/2018	Bond Future		Buy	949	0.00
R209 On 01/02/2018	Bond Future		Buy	1,610	0.00
R209 On 01/02/2018	Bond Future		Sell	1,610	0.00
R209 On 01/02/2018	Bond Future		Sell	2,011	0.00
R209 On 01/02/2018	Bond Future		Buy	2,011	0.00
R209 On 01/02/2018	Bond Future		Sell	2,259	0.00
R209 On 01/02/2018	Bond Future		Buy	2,259	0.00
R209 On 01/02/2018	Bond Future		Sell	5,360	0.00
R209 On 01/02/2018	Bond Future		Buy	5,360	0.00

**R212 Bond Future**

R212 On 01/02/2018	Bond Future		Sell	1	0.00
R212 On 01/02/2018	Bond Future		Buy	1	0.00
R212 On 01/02/2018	Bond Future		Sell	1	0.00
R212 On 01/02/2018	Bond Future		Buy	1	0.00
R212 On 01/02/2018	Bond Future		Sell	1	0.00
R212 On 01/02/2018	Bond Future		Buy	1	0.00
R212 On 01/02/2018	Bond Future		Sell	2	0.00
R212 On 01/02/2018	Bond Future		Buy	2	0.00
R212 On 01/02/2018	Bond Future		Sell	5	0.00
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Sell	5	0.00
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Sell	5	0.00
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Sell	7	0.00
R212 On 01/02/2018	Bond Future		Buy	7	0.00
R212 On 01/02/2018	Bond Future		Sell	7	0.00
R212 On 01/02/2018	Bond Future		Buy	7	0.00
R212 On 01/02/2018	Bond Future		Sell	7	0.00

R212 On 01/02/2018	Bond Future	Buy	7	0.00
R212 On 01/02/2018	Bond Future	Sell	8	0.00
R212 On 01/02/2018	Bond Future	Buy	8	0.00
R212 On 01/02/2018	Bond Future	Sell	10	0.00
R212 On 01/02/2018	Bond Future	Buy	10	0.00
R212 On 01/02/2018	Bond Future	Sell	22	0.00
R212 On 01/02/2018	Bond Future	Buy	22	0.00
R212 On 01/02/2018	Bond Future	Sell	22	0.00
R212 On 01/02/2018	Bond Future	Buy	22	0.00
R212 On 01/02/2018	Bond Future	Sell	25	0.00
R212 On 01/02/2018	Bond Future	Buy	25	0.00
R212 On 01/02/2018	Bond Future	Sell	57	0.00
R212 On 01/02/2018	Bond Future	Buy	57	0.00
R212 On 01/02/2018	Bond Future	Buy	185	0.00
R212 On 01/02/2018	Bond Future	Sell	185	0.00
R212 On 01/02/2018	Bond Future	Sell	815	0.00
R212 On 01/02/2018	Bond Future	Buy	815	0.00
R212 On 01/02/2018	Bond Future	Buy	815	0.00
R212 On 01/02/2018	Bond Future	Sell	815	0.00

**Grand Total for Daily Detailed Turnover:** **30,778** **0.00**