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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/11/2017

TO DATE : 17/11/2017

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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

#### I2038 Bond Future

2038 On 01/02/2018	Bond Future		Sell	40	0.00
2038 On 01/02/2018	Bond Future		Buy	40	0.00
2038 On 01/02/2018	Bond Future		Sell	40	0.00
2038 On 01/02/2018	Bond Future		Buy	40	0.00

#### I2050 Bond Future

2050 On 01/02/2018	Bond Future		Sell	77	0.00
2050 On 01/02/2018	Bond Future		Buy	77	0.00
2050 On 01/02/2018	Bond Future		Buy	77	0.00
2050 On 01/02/2018	Bond Future		Sell	77	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	Sell	12	0.00
R186 On 01/02/2018	Bond Future	Buy	12	0.00
R186 On 01/02/2018	Bond Future	Sell	22	0.00
R186 On 01/02/2018	Bond Future	Buy	22	0.00
R186 On 01/02/2018	Bond Future	Sell	260	0.00
R186 On 01/02/2018	Bond Future	Buy	260	0.00
R186 On 01/02/2018	Bond Future	Sell	298	0.00
R186 On 01/02/2018	Bond Future	Buy	298	0.00

**R202 Bond Future**

R202 On 01/02/2018	Bond Future	Sell	20	0.00
R202 On 01/02/2018	Bond Future	Buy	20	0.00
R202 On 01/02/2018	Bond Future	Buy	20	0.00
R202 On 01/02/2018	Bond Future	Sell	20	0.00

**R2023 Bond Future**

R023 On 01/02/2018	Bond Future	Sell	119	0.00
R023 On 01/02/2018	Bond Future	Buy	119	0.00
R023 On 01/02/2018	Bond Future	Buy	119	0.00
R023 On 01/02/2018	Bond Future	Sell	119	0.00

**R2030 Bond Future**

2030 On 01/02/2018	Bond Future	Sell	1	0.00
2030 On 01/02/2018	Bond Future	Buy	1	0.00
2030 On 01/02/2018	Bond Future	Sell	6	0.00
2030 On 01/02/2018	Bond Future	Buy	6	0.00
2030 On 01/02/2018	Bond Future	Sell	16	0.00
2030 On 01/02/2018	Bond Future	Buy	16	0.00
2030 On 01/02/2018	Bond Future	Sell	17	0.00
2030 On 01/02/2018	Bond Future	Buy	17	0.00
2030 On 01/02/2018	Bond Future	Sell	46	0.00
2030 On 01/02/2018	Bond Future	Buy	46	0.00
2030 On 01/02/2018	Bond Future	Sell	61	0.00
2030 On 01/02/2018	Bond Future	Buy	61	0.00
2030 On 01/02/2018	Bond Future	Sell	75	0.00
2030 On 01/02/2018	Bond Future	Buy	75	0.00
2030 On 01/02/2018	Bond Future	Sell	85	0.00
2030 On 01/02/2018	Bond Future	Buy	85	0.00
2030 On 01/02/2018	Bond Future	Sell	122	0.00
2030 On 01/02/2018	Bond Future	Buy	122	0.00
2030 On 01/02/2018	Bond Future	Sell	124	0.00
2030 On 01/02/2018	Bond Future	Buy	124	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 01/02/2018	Bond Future		Sell	139	0.00
2030 On 01/02/2018	Bond Future		Buy	139	0.00
2030 On 01/02/2018	Bond Future		Sell	344	0.00
2030 On 01/02/2018	Bond Future		Buy	344	0.00
2030 On 01/02/2018	Bond Future		Buy	792	0.00
2030 On 01/02/2018	Bond Future		Sell	792	0.00
<b>R2037 Bond Future</b>					
2037 On 01/02/2018	Bond Future		Buy	29	0.00
2037 On 01/02/2018	Bond Future		Sell	29	0.00
2037 On 01/02/2018	Bond Future		Buy	29	0.00
2037 On 01/02/2018	Bond Future		Sell	29	0.00
2037 On 01/02/2018	Bond Future		Buy	34	0.00
2037 On 01/02/2018	Bond Future		Sell	34	0.00
2037 On 01/02/2018	Bond Future		Buy	40	0.00
2037 On 01/02/2018	Bond Future		Sell	40	0.00
2037 On 01/02/2018	Bond Future		Buy	43	0.00
2037 On 01/02/2018	Bond Future		Sell	43	0.00
2037 On 01/02/2018	Bond Future		Buy	65	0.00
2037 On 01/02/2018	Bond Future		Sell	65	0.00
2037 On 01/02/2018	Bond Future		Buy	631	0.00
2037 On 01/02/2018	Bond Future		Sell	631	0.00
2037 On 01/02/2018	Bond Future		Sell	813	0.00
2037 On 01/02/2018	Bond Future		Buy	813	0.00
<b>R207 Bond Future</b>					
R207 On 01/02/2018	Bond Future		Buy	82	0.00
R207 On 01/02/2018	Bond Future		Buy	82	0.00
R207 On 01/02/2018	Bond Future		Sell	82	0.00
R207 On 01/02/2018	Bond Future		Sell	82	0.00
<b>R209 Bond Future</b>					
R209 On 01/02/2018	Bond Future		Sell	37	0.00
R209 On 01/02/2018	Bond Future		Buy	37	0.00
R209 On 01/02/2018	Bond Future		Sell	233	0.00
R209 On 01/02/2018	Bond Future		Buy	233	0.00
R209 On 01/02/2018	Bond Future		Sell	270	0.00
R209 On 01/02/2018	Bond Future		Buy	270	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>5,325</b>	<b>0.00</b>