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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/02/2018

TO DATE : 28/02/2018

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| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

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#### Govi Total Return Index

|                    |      |  |      |   |      |
|--------------------|------|--|------|---|------|
| GOVI On 03/05/2018 | GOVI |  | Buy  | 5 | 0.00 |
| GOVI On 03/05/2018 | GOVI |  | Sell | 5 | 0.00 |
| GOVI On 03/05/2018 | GOVI |  | Buy  | 5 | 0.00 |
| GOVI On 03/05/2018 | GOVI |  | Sell | 5 | 0.00 |

#### I2050 Bond Future

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| 2050 On 03/05/2018 | Bond Future |  | Buy  | 50 | 0.00 |
| 2050 On 03/05/2018 | Bond Future |  | Sell | 50 | 0.00 |

#### R186 Bond Future

|                    |             |      |      |   |      |
|--------------------|-------------|------|------|---|------|
| R186 On 03/05/2018 | Bond Future |      | Buy  | 2 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      | Sell | 2 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | 2 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | 2 | 0.00 |

|                    |             |      |      |      |    |      |
|--------------------|-------------|------|------|------|----|------|
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 2  | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 5  | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 5  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 5  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 5  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 5  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 5  | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 9  | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 9  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 9  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 9  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 9  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 9  | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 11 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 11 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 11 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 11 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 14 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 14 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 14 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 14 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 16 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 16 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 18 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 18 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 18 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 18 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 18 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 18 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 21 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 21 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 22 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 22 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 22 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 22 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 25 | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 25 | 0.00 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts |      |
|--------------------|--------|------|----------|------------------|------|
| R186 On 03/05/2018 |        |      | Sell     | 25               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 25               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 29               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 29               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 29               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 29               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 38               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 38               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 42               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 42               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 50               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 50               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 50               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 50               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Sell     | 63               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Buy      | 63               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Buy      | 63               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Sell     | 63               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 71               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 71               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Sell     | 79               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Buy      | 79               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Buy      | 79               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Sell     | 79               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 80               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 80               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 80               | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 80               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Sell     | 95               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Buy      | 95               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Buy      | 95               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Sell     | 95               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Sell     | 98               | 0.00 |
| R186 On 03/05/2018 | 8.45   | Call | Buy      | 98               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Buy      | 98               | 0.00 |
| R186 On 03/05/2018 | 8.40   | Call | Sell     | 98               | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 131              | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 131              | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 131              | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 131              | 0.00 |
| R186 On 03/05/2018 |        |      | Buy      | 150              | 0.00 |
| R186 On 03/05/2018 |        |      | Sell     | 150              | 0.00 |

|                    |             |      |      |      |       |      |
|--------------------|-------------|------|------|------|-------|------|
| R186 On 03/05/2018 | Bond Future |      | Buy  | 150  | 0.00  |      |
| R186 On 03/05/2018 | Bond Future |      | Sell | 150  | 0.00  |      |
| R186 On 03/05/2018 | Bond Future |      | Sell | 150  | 0.00  |      |
| R186 On 03/05/2018 | Bond Future |      | Buy  | 150  | 0.00  |      |
| R186 On 03/05/2018 | Bond Future |      | Buy  | 154  | 0.00  |      |
| R186 On 03/05/2018 | Bond Future |      | Sell | 154  | 0.00  |      |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 163   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 163   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 163   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 163   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 164   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 164   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 166   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 166   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 166   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 166   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 181   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 181   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 195   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 195   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 210   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 210   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 226   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 226   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 305   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 305   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 305   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 305   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 332   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 332   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 332   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 332   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 351   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 351   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Sell | 683   | 0.00 |
| R186 On 03/05/2018 | Bond Future |      |      | Buy  | 683   | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Sell | 4,745 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.45 | Call | Buy  | 4,745 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Sell | 4,745 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 8.40 | Call | Buy  | 4,745 | 0.00 |

### R2023 Bond Future

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| R023 On 03/05/2018 | Bond Future |  | Sell | 300 | 0.00 |
| R023 On 03/05/2018 | Bond Future |  | Buy  | 300 | 0.00 |
| R023 On 03/05/2018 | Bond Future |  | Buy  | 300 | 0.00 |
| R023 On 03/05/2018 | Bond Future |  | Sell | 300 | 0.00 |

| Contract                 | Strike | C/P  | Buy/Sell | No. of Contracts |      |
|--------------------------|--------|------|----------|------------------|------|
| <b>R2030 Bond Future</b> |        |      |          |                  |      |
| 2030 On 03/05/2018       |        |      | Buy      | 16               | 0.00 |
| 2030 On 03/05/2018       |        |      | Sell     | 16               | 0.00 |
| <b>R2040 Bond Future</b> |        |      |          |                  |      |
| 2040 On 03/05/2018       | 9.00   | Call | Sell     | 3                | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Buy      | 3                | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Buy      | 3                | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Sell     | 3                | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Sell     | 6                | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Buy      | 6                | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Buy      | 6                | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Sell     | 6                | 0.00 |
| 2040 On 03/05/2018       |        |      | Sell     | 80               | 0.00 |
| 2040 On 03/05/2018       |        |      | Buy      | 80               | 0.00 |
| 2040 On 03/05/2018       |        |      | Sell     | 80               | 0.00 |
| 2040 On 03/05/2018       |        |      | Buy      | 80               | 0.00 |
| 2040 On 03/05/2018       |        |      | Sell     | 150              | 0.00 |
| 2040 On 03/05/2018       |        |      | Buy      | 150              | 0.00 |
| 2040 On 03/05/2018       |        |      | Buy      | 150              | 0.00 |
| 2040 On 03/05/2018       |        |      | Sell     | 150              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Sell     | 287              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Buy      | 287              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Buy      | 287              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Sell     | 287              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Sell     | 454              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Buy      | 454              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Buy      | 454              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Sell     | 454              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Sell     | 750              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Buy      | 750              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Sell     | 750              | 0.00 |
| 2040 On 03/05/2018       | 9.00   | Call | Buy      | 750              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Buy      | 750              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Sell     | 750              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Buy      | 750              | 0.00 |
| 2040 On 03/05/2018       | 8.50   | Call | Sell     | 750              | 0.00 |
| <b>R207 Bond Future</b>  |        |      |          |                  |      |
| R207 On 03/05/2018       |        |      | Buy      | 23               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R207 On 03/05/2018 | Bond Future | Sell | 23  | 0.00 |
| R207 On 03/05/2018 | Bond Future | Sell | 106 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Buy  | 106 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Buy  | 106 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Sell | 106 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Buy  | 334 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Sell | 334 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Buy  | 369 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Sell | 369 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Sell | 726 | 0.00 |
| R207 On 03/05/2018 | Bond Future | Buy  | 726 | 0.00 |

**R208 Bond Futures**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R208 On 03/05/2018 | Bond Future | Sell | 300 | 0.00 |
| R208 On 03/05/2018 | Bond Future | Buy  | 300 | 0.00 |
| R208 On 03/05/2018 | Bond Future | Buy  | 300 | 0.00 |
| R208 On 03/05/2018 | Bond Future | Sell | 300 | 0.00 |

**R209 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R209 On 03/05/2018 | Bond Future | Sell | 74 | 0.00 |
| R209 On 03/05/2018 | Bond Future | Buy  | 74 | 0.00 |

**R213 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R213 On 03/05/2018 | Bond Future | Sell | 3  | 0.00 |
| R213 On 03/05/2018 | Bond Future | Buy  | 3  | 0.00 |
| R213 On 03/05/2018 | Bond Future | Sell | 18 | 0.00 |
| R213 On 03/05/2018 | Bond Future | Buy  | 18 | 0.00 |
| R213 On 03/05/2018 | Bond Future | Sell | 66 | 0.00 |
| R213 On 03/05/2018 | Bond Future | Buy  | 66 | 0.00 |

**Grand Total for Daily Detailed Turnover:**

**23,789 0.00**