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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/05/2018

TO DATE : 07/05/2018

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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	4	0.00
GOVI On 02/08/2018	GOVI		Buy	4	0.00

#### R186 Bond Future

R186 On 02/08/2018	Bond Future		Sell	12	0.00
R186 On 02/08/2018	Bond Future		Buy	12	0.00
R186 On 02/08/2018	Bond Future		Sell	30	0.00
R186 On 02/08/2018	Bond Future		Buy	30	0.00
R186 On 02/08/2018	Bond Future		Buy	42	0.00
R186 On 02/08/2018	Bond Future		Sell	42	0.00
R186 On 02/08/2018	Bond Future		Sell	97	0.00
R186 On 02/08/2018	Bond Future		Buy	97	0.00
R186 On 02/08/2018	Bond Future		Buy	97	0.00
R186 On 02/08/2018	Bond Future		Sell	97	0.00

R186 On 02/08/2018	Bond Future			Buy	197	0.00
R186 On 02/08/2018	Bond Future			Sell	197	0.00
R186 On 02/08/2018	Bond Future			Buy	197	0.00
R186 On 02/08/2018	Bond Future			Sell	197	0.00
<b>R2023 Bond Future</b>						
R023 On 02/08/2018	Bond Future			Sell	53	0.00
R023 On 02/08/2018	Bond Future			Buy	53	0.00
R023 On 02/08/2018	Bond Future			Sell	70	0.00
R023 On 02/08/2018	Bond Future			Buy	70	0.00
R023 On 02/08/2018	Bond Future			Sell	180	0.00
R023 On 02/08/2018	Bond Future			Buy	180	0.00
R023 On 02/08/2018	Bond Future			Buy	303	0.00
R023 On 02/08/2018	Bond Future			Sell	303	0.00
R023 On 02/08/2018	Bond Future			Buy	562	0.00
R023 On 02/08/2018	Bond Future			Sell	562	0.00
R023 On 02/08/2018	Bond Future			Sell	562	0.00
R023 On 02/08/2018	Bond Future			Buy	562	0.00
<b>R2030 Bond Future</b>						
2030 On 02/08/2018	Bond Future			Sell	5	0.00
2030 On 02/08/2018	Bond Future			Buy	5	0.00
2030 On 02/08/2018	Bond Future			Sell	44	0.00
2030 On 02/08/2018	Bond Future			Buy	44	0.00
2030 On 02/08/2018	Bond Future			Sell	70	0.00
2030 On 02/08/2018	Bond Future			Buy	70	0.00
2030 On 02/08/2018	Bond Future			Buy	119	0.00
2030 On 02/08/2018	Bond Future			Sell	119	0.00
<b>R2037 Bond Future</b>						
2037 On 02/08/2018	Bond Future			Buy	40	0.00
2037 On 02/08/2018	Bond Future			Sell	40	0.00
2037 On 02/08/2018	Bond Future			Sell	40	0.00
2037 On 02/08/2018	Bond Future			Buy	40	0.00
2037 On 02/08/2018	Bond Future			Sell	107	0.00
2037 On 02/08/2018	Bond Future			Buy	107	0.00
<b>R2040 Bond Future</b>						
2040 On 01/11/2018	Bond Future	9.10	Call	Sell	17	0.00
2040 On 01/11/2018	Bond Future	9.10	Call	Buy	17	0.00
2040 On 01/11/2018	Bond Future	8.50	Call	Buy	17	0.00
2040 On 01/11/2018	Bond Future	8.50	Call	Sell	17	0.00
2040 On 01/11/2018	Bond Future	9.10	Call	Sell	20	0.00
2040 On 01/11/2018	Bond Future	9.10	Call	Buy	20	0.00
2040 On 01/11/2018	Bond Future	8.50	Call	Buy	20	0.00
2040 On 01/11/2018	Bond Future	8.50	Call	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/08/2018			Buy	30	0.00
2040 On 02/08/2018			Sell	30	0.00
2040 On 02/08/2018			Sell	30	0.00
2040 On 02/08/2018			Buy	30	0.00
2040 On 02/08/2018			Buy	470	0.00
2040 On 02/08/2018			Sell	470	0.00
2040 On 01/11/2018	9.10	Call	Sell	1,106	0.00
2040 On 01/11/2018	9.10	Call	Buy	1,106	0.00
2040 On 01/11/2018	8.50	Call	Buy	1,106	0.00
2040 On 01/11/2018	8.50	Call	Sell	1,106	0.00
2040 On 02/08/2018			Sell	1,176	0.00
2040 On 02/08/2018			Buy	1,176	0.00
2040 On 01/11/2018	9.10	Call	Sell	4,757	0.00
2040 On 01/11/2018	9.10	Call	Buy	4,757	0.00
2040 On 01/11/2018	8.50	Call	Buy	4,757	0.00
2040 On 01/11/2018	8.50	Call	Sell	4,757	0.00
2040 On 01/11/2018	9.10	Call	Sell	5,900	0.00
2040 On 01/11/2018	9.10	Call	Buy	5,900	0.00
2040 On 01/11/2018	8.50	Call	Sell	5,900	0.00
2040 On 01/11/2018	8.50	Call	Buy	5,900	0.00
<b>R209 Bond Future</b>					
R209 On 02/08/2018			Buy	8	0.00
R209 On 02/08/2018			Sell	8	0.00
R209 On 02/08/2018			Buy	8	0.00
R209 On 02/08/2018			Sell	8	0.00
R209 On 02/08/2018			Sell	8	0.00
R209 On 02/08/2018			Buy	8	0.00
R209 On 02/08/2018			Buy	8	0.00
R209 On 02/08/2018			Sell	8	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,169</b>	<b>0.00</b>