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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/05/2018

TO DATE : 10/05/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	6	0.00
2025 On 02/08/2018	Bond Future		Buy	6	0.00
2025 On 02/08/2018	Bond Future		Sell	75	0.00
2025 On 02/08/2018	Bond Future		Buy	75	0.00
2025 On 02/08/2018	Bond Future		Sell	81	0.00
2025 On 02/08/2018	Bond Future		Buy	81	0.00
2025 On 02/08/2018	Bond Future		Sell	165	0.00
2025 On 02/08/2018	Bond Future		Buy	165	0.00

**I2033 Bond Future**

2033 On 02/08/2018	Bond Future	Sell	120	0.00
2033 On 02/08/2018	Bond Future	Buy	120	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	Buy	13	0.00
R186 On 02/08/2018	Bond Future	Sell	13	0.00
R186 On 02/08/2018	Bond Future	Sell	13	0.00
R186 On 02/08/2018	Bond Future	Buy	13	0.00
R186 On 02/08/2018	Bond Future	Sell	23	0.00
R186 On 02/08/2018	Bond Future	Buy	23	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	Sell	70	0.00
R186 On 02/08/2018	Bond Future	Buy	70	0.00
R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Sell	314	0.00
R186 On 02/08/2018	Bond Future	Buy	314	0.00
R186 On 02/08/2018	Bond Future	Buy	337	0.00
R186 On 02/08/2018	Bond Future	Sell	337	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Buy	25	0.00
R023 On 02/08/2018	Bond Future	Sell	25	0.00
R023 On 02/08/2018	Bond Future	Buy	25	0.00
R023 On 02/08/2018	Bond Future	Sell	25	0.00
R023 On 02/08/2018	Bond Future	Sell	26	0.00
R023 On 02/08/2018	Bond Future	Buy	26	0.00
R023 On 02/08/2018	Bond Future	Sell	26	0.00
R023 On 02/08/2018	Bond Future	Buy	26	0.00

**R2030 Bond Future**

2030 On 02/08/2018	Bond Future	Sell	4	0.00
2030 On 02/08/2018	Bond Future	Buy	4	0.00
2030 On 02/08/2018	Bond Future	Sell	14	0.00
2030 On 02/08/2018	Bond Future	Buy	14	0.00
2030 On 02/08/2018	Bond Future	Sell	14	0.00
2030 On 02/08/2018	Bond Future	Buy	14	0.00
2030 On 02/08/2018	Bond Future	Buy	14	0.00
2030 On 02/08/2018	Bond Future	Sell	14	0.00
2030 On 02/08/2018	Bond Future	Sell	34	0.00
2030 On 02/08/2018	Bond Future	Buy	34	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/08/2018	Bond Future		Buy	34	0.00
2030 On 02/08/2018	Bond Future		Sell	34	0.00
2030 On 02/08/2018	Bond Future		Buy	34	0.00
2030 On 02/08/2018	Bond Future		Sell	34	0.00
2030 On 02/08/2018	Bond Future		Buy	34	0.00
2030 On 02/08/2018	Bond Future		Sell	34	0.00
<b>R2032 Bond Future</b>					
2032 On 02/08/2018	Bond Future		Buy	1,766	0.00
2032 On 02/08/2018	Bond Future		Sell	1,766	0.00
<b>R2037 Bond Future</b>					
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 02/08/2018	Bond Future		Sell	16	0.00
2040 On 02/08/2018	Bond Future		Buy	16	0.00
2040 On 02/08/2018	Bond Future		Buy	16	0.00
2040 On 02/08/2018	Bond Future		Sell	16	0.00
<b>R2044 Bond Future</b>					
2044 On 02/08/2018	Bond Future		Buy	10	0.00
2044 On 02/08/2018	Bond Future		Sell	10	0.00
2044 On 02/08/2018	Bond Future		Sell	10	0.00
2044 On 02/08/2018	Bond Future		Buy	10	0.00
2044 On 02/08/2018	Bond Future		Sell	30	0.00
2044 On 02/08/2018	Bond Future		Buy	30	0.00
2044 On 02/08/2018	Bond Future		Sell	50	0.00
2044 On 02/08/2018	Bond Future		Buy	50	0.00
2044 On 02/08/2018	Bond Future		Buy	87	0.00
2044 On 02/08/2018	Bond Future		Sell	87	0.00
2044 On 02/08/2018	Bond Future		Sell	980	0.00
2044 On 02/08/2018	Bond Future		Buy	980	0.00
2044 On 02/08/2018	Bond Future		Sell	1,060	0.00
2044 On 02/08/2018	Bond Future		Buy	1,060	0.00
2044 On 02/08/2018	Bond Future		Sell	1,060	0.00
2044 On 02/08/2018	Bond Future		Buy	1,060	0.00
<b>R207 Bond Future</b>					
R207 On 02/08/2018	Bond Future		Buy	17	0.00

