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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/07/2018

TO DATE : 10/07/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### ES33 Bond Future

ES33 On 02/08/2018	Bond Future		Buy	11	0.00
ES33 On 02/08/2018	Bond Future		Sell	11	0.00
ES33 On 01/11/2018	Bond Future		Sell	11	0.00
ES33 On 01/11/2018	Bond Future		Buy	11	0.00
ES33 On 02/08/2018	Bond Future		Buy	53	0.00
ES33 On 02/08/2018	Bond Future		Sell	53	0.00
ES33 On 01/11/2018	Bond Future		Sell	53	0.00
ES33 On 01/11/2018	Bond Future		Buy	53	0.00
ES33 On 02/08/2018	Bond Future		Buy	80	0.00
ES33 On 02/08/2018	Bond Future		Sell	80	0.00
ES33 On 01/11/2018	Bond Future		Sell	80	0.00
ES33 On 01/11/2018	Bond Future		Buy	80	0.00
ES33 On 02/08/2018	Bond Future		Buy	100	0.00
ES33 On 02/08/2018	Bond Future		Sell	100	0.00

ES33 On 01/11/2018	Bond Future	Sell	100	0.00
ES33 On 01/11/2018	Bond Future	Buy	100	0.00
ES33 On 02/08/2018	Bond Future	Buy	350	0.00
ES33 On 02/08/2018	Bond Future	Sell	350	0.00
ES33 On 01/11/2018	Bond Future	Sell	350	0.00
ES33 On 01/11/2018	Bond Future	Buy	350	0.00
ES33 On 02/08/2018	Bond Future	Buy	1,406	0.00
ES33 On 02/08/2018	Bond Future	Sell	1,406	0.00
ES33 On 01/11/2018	Bond Future	Sell	1,406	0.00
ES33 On 01/11/2018	Bond Future	Buy	1,406	0.00
ES33 On 02/08/2018	Bond Future	Sell	2,000	0.00
ES33 On 02/08/2018	Bond Future	Buy	2,000	0.00
ES33 On 01/11/2018	Bond Future	Sell	2,000	0.00
ES33 On 01/11/2018	Bond Future	Buy	2,000	0.00

**ES42 Bond Future**

ES42 On 02/08/2018	Bond Future	Buy	10	0.00
ES42 On 02/08/2018	Bond Future	Sell	10	0.00
ES42 On 02/08/2018	Bond Future	Buy	10	0.00
ES42 On 02/08/2018	Bond Future	Sell	10	0.00
ES42 On 01/11/2018	Bond Future	Sell	10	0.00
ES42 On 01/11/2018	Bond Future	Buy	10	0.00
ES42 On 01/11/2018	Bond Future	Sell	10	0.00
ES42 On 01/11/2018	Bond Future	Buy	10	0.00
ES42 On 02/08/2018	Bond Future	Buy	124	0.00
ES42 On 02/08/2018	Bond Future	Sell	124	0.00
ES42 On 01/11/2018	Bond Future	Sell	124	0.00
ES42 On 01/11/2018	Bond Future	Buy	124	0.00
ES42 On 02/08/2018	Bond Future	Buy	147	0.00
ES42 On 02/08/2018	Bond Future	Sell	147	0.00
ES42 On 01/11/2018	Bond Future	Sell	147	0.00
ES42 On 01/11/2018	Bond Future	Buy	147	0.00
ES42 On 02/08/2018	Bond Future	Buy	328	0.00
ES42 On 02/08/2018	Bond Future	Sell	328	0.00
ES42 On 01/11/2018	Bond Future	Sell	328	0.00
ES42 On 01/11/2018	Bond Future	Buy	328	0.00
ES42 On 02/08/2018	Bond Future	Buy	400	0.00
ES42 On 02/08/2018	Bond Future	Sell	400	0.00
ES42 On 02/08/2018	Bond Future	Buy	400	0.00
ES42 On 02/08/2018	Bond Future	Sell	400	0.00
ES42 On 01/11/2018	Bond Future	Sell	400	0.00
ES42 On 01/11/2018	Bond Future	Buy	400	0.00
ES42 On 01/11/2018	Bond Future	Sell	400	0.00
ES42 On 01/11/2018	Bond Future	Buy	400	0.00
ES42 On 02/08/2018	Bond Future	Buy	420	0.00
ES42 On 02/08/2018	Bond Future	Sell	420	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 On 01/11/2018	Bond Future		Sell	420	0.00
ES42 On 01/11/2018	Bond Future		Buy	420	0.00
ES42 On 02/08/2018	Bond Future		Buy	480	0.00
ES42 On 02/08/2018	Bond Future		Sell	480	0.00
ES42 On 01/11/2018	Bond Future		Sell	480	0.00
ES42 On 01/11/2018	Bond Future		Buy	480	0.00
ES42 On 02/08/2018	Bond Future		Buy	490	0.00
ES42 On 02/08/2018	Bond Future		Sell	490	0.00
ES42 On 01/11/2018	Bond Future		Sell	490	0.00
ES42 On 01/11/2018	Bond Future		Buy	490	0.00
ES42 On 02/08/2018	Bond Future		Buy	610	0.00
ES42 On 02/08/2018	Bond Future		Sell	610	0.00
ES42 On 01/11/2018	Bond Future		Sell	610	0.00
ES42 On 01/11/2018	Bond Future		Buy	610	0.00
ES42 On 02/08/2018	Bond Future		Buy	656	0.00
ES42 On 02/08/2018	Bond Future		Sell	656	0.00
ES42 On 01/11/2018	Bond Future		Sell	656	0.00
ES42 On 01/11/2018	Bond Future		Buy	656	0.00
ES42 On 02/08/2018	Bond Future		Buy	820	0.00
ES42 On 02/08/2018	Bond Future		Sell	820	0.00
ES42 On 01/11/2018	Bond Future		Sell	820	0.00
ES42 On 01/11/2018	Bond Future		Buy	820	0.00
ES42 On 02/08/2018	Bond Future		Buy	930	0.00
ES42 On 02/08/2018	Bond Future		Sell	930	0.00
ES42 On 01/11/2018	Bond Future		Sell	930	0.00
ES42 On 01/11/2018	Bond Future		Buy	930	0.00
ES42 On 02/08/2018	Bond Future		Buy	2,132	0.00
ES42 On 02/08/2018	Bond Future		Sell	2,132	0.00
ES42 On 01/11/2018	Bond Future		Sell	2,132	0.00
ES42 On 01/11/2018	Bond Future		Buy	2,132	0.00
ES42 On 02/08/2018	Bond Future		Sell	7,957	0.00
ES42 On 02/08/2018	Bond Future		Buy	7,957	0.00
ES42 On 01/11/2018	Bond Future		Buy	7,957	0.00
ES42 On 01/11/2018	Bond Future		Sell	7,957	0.00
<b>I2025 Bond Future</b>					
2025 On 02/08/2018	Bond Future		Buy	21	0.00
2025 On 02/08/2018	Bond Future		Sell	21	0.00
2025 On 02/08/2018	Bond Future		Sell	21	0.00
2025 On 02/08/2018	Bond Future		Buy	21	0.00
2025 On 01/11/2018	Bond Future		Buy	21	0.00
2025 On 01/11/2018	Bond Future		Sell	21	0.00

2025 On 01/11/2018	Bond Future	Buy	21	0.00
2025 On 01/11/2018	Bond Future	Sell	21	0.00

**I2033 Bond Future**

2033 On 02/08/2018	Bond Future	Buy	33	0.00
2033 On 02/08/2018	Bond Future	Sell	33	0.00
2033 On 01/11/2018	Bond Future	Sell	33	0.00
2033 On 01/11/2018	Bond Future	Buy	33	0.00
2033 On 02/08/2018	Bond Future	Sell	370	0.00
2033 On 02/08/2018	Bond Future	Buy	370	0.00
2033 On 01/11/2018	Bond Future	Sell	370	0.00
2033 On 01/11/2018	Bond Future	Buy	370	0.00
2033 On 02/08/2018	Bond Future	Buy	1,047	0.00
2033 On 02/08/2018	Bond Future	Sell	1,047	0.00
2033 On 01/11/2018	Bond Future	Sell	1,047	0.00
2033 On 01/11/2018	Bond Future	Buy	1,047	0.00
2033 On 02/08/2018	Bond Future	Sell	1,450	0.00
2033 On 02/08/2018	Bond Future	Buy	1,450	0.00
2033 On 01/11/2018	Bond Future	Buy	1,450	0.00
2033 On 01/11/2018	Bond Future	Sell	1,450	0.00
2033 On 02/08/2018	Bond Future	Sell	5,770	0.00
2033 On 02/08/2018	Bond Future	Buy	5,770	0.00
2033 On 02/08/2018	Bond Future	Buy	5,770	0.00
2033 On 02/08/2018	Bond Future	Sell	5,770	0.00
2033 On 01/11/2018	Bond Future	Buy	5,770	0.00
2033 On 01/11/2018	Bond Future	Sell	5,770	0.00
2033 On 01/11/2018	Bond Future	Buy	5,770	0.00
2033 On 01/11/2018	Bond Future	Sell	5,770	0.00

**I2038 Bond Future**

2038 On 02/08/2018	Bond Future	Buy	165	0.00
2038 On 02/08/2018	Bond Future	Sell	165	0.00
2038 On 02/08/2018	Bond Future	Sell	165	0.00
2038 On 02/08/2018	Bond Future	Buy	165	0.00
2038 On 01/11/2018	Bond Future	Buy	165	0.00
2038 On 01/11/2018	Bond Future	Sell	165	0.00
2038 On 01/11/2018	Bond Future	Buy	165	0.00
2038 On 01/11/2018	Bond Future	Sell	165	0.00
2038 On 02/08/2018	Bond Future	Buy	1,221	0.00
2038 On 02/08/2018	Bond Future	Sell	1,221	0.00
2038 On 01/11/2018	Bond Future	Sell	1,221	0.00
2038 On 01/11/2018	Bond Future	Buy	1,221	0.00
2038 On 02/08/2018	Bond Future	Buy	1,934	0.00
2038 On 02/08/2018	Bond Future	Sell	1,934	0.00
2038 On 01/11/2018	Bond Future	Sell	1,934	0.00
2038 On 01/11/2018	Bond Future	Buy	1,934	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2038 On 02/08/2018	Bond Future		Buy	3,155	0.00
2038 On 02/08/2018	Bond Future		Sell	3,155	0.00
2038 On 01/11/2018	Bond Future		Buy	3,155	0.00
2038 On 01/11/2018	Bond Future		Sell	3,155	0.00
<b>I2046 Bond Future</b>					
2046 On 02/08/2018	Bond Future		Sell	5	0.00
2046 On 02/08/2018	Bond Future		Buy	5	0.00
2046 On 01/11/2018	Bond Future		Buy	5	0.00
2046 On 01/11/2018	Bond Future		Sell	5	0.00
2046 On 02/08/2018	Bond Future		Sell	242	0.00
2046 On 02/08/2018	Bond Future		Buy	242	0.00
2046 On 01/11/2018	Bond Future		Buy	242	0.00
2046 On 01/11/2018	Bond Future		Sell	242	0.00
2046 On 02/08/2018	Bond Future		Buy	247	0.00
2046 On 02/08/2018	Bond Future		Sell	247	0.00
2046 On 01/11/2018	Bond Future		Buy	247	0.00
2046 On 01/11/2018	Bond Future		Sell	247	0.00
2046 On 02/08/2018	Bond Future		Buy	265	0.00
2046 On 02/08/2018	Bond Future		Sell	265	0.00
2046 On 02/08/2018	Bond Future		Buy	265	0.00
2046 On 02/08/2018	Bond Future		Sell	265	0.00
2046 On 01/11/2018	Bond Future		Sell	265	0.00
2046 On 01/11/2018	Bond Future		Buy	265	0.00
2046 On 01/11/2018	Bond Future		Sell	265	0.00
2046 On 01/11/2018	Bond Future		Buy	265	0.00
<b>I2050 Bond Future</b>					
2050 On 02/08/2018	Bond Future		Buy	65	0.00
2050 On 02/08/2018	Bond Future		Sell	65	0.00
2050 On 02/08/2018	Bond Future		Sell	65	0.00
2050 On 02/08/2018	Bond Future		Buy	65	0.00
2050 On 02/08/2018	Bond Future		Buy	674	0.00
2050 On 02/08/2018	Bond Future		Sell	674	0.00
2050 On 01/11/2018	Bond Future		Sell	674	0.00
2050 On 01/11/2018	Bond Future		Buy	674	0.00
2050 On 02/08/2018	Bond Future		Buy	1,263	0.00
2050 On 02/08/2018	Bond Future		Sell	1,263	0.00
2050 On 01/11/2018	Bond Future		Sell	1,263	0.00
2050 On 01/11/2018	Bond Future		Buy	1,263	0.00
2050 On 02/08/2018	Bond Future		Sell	1,937	0.00

2050 On 02/08/2018	Bond Future	Buy	1,937	0.00
2050 On 01/11/2018	Bond Future	Sell	1,937	0.00
2050 On 01/11/2018	Bond Future	Buy	1,937	0.00

**R197 Bond Future**

R197 On 02/08/2018	Bond Future	Buy	31	0.00
R197 On 02/08/2018	Bond Future	Sell	31	0.00
R197 On 01/11/2018	Bond Future	Sell	31	0.00
R197 On 01/11/2018	Bond Future	Buy	31	0.00
R197 On 02/08/2018	Bond Future	Buy	251	0.00
R197 On 02/08/2018	Bond Future	Sell	251	0.00
R197 On 01/11/2018	Bond Future	Sell	251	0.00
R197 On 01/11/2018	Bond Future	Buy	251	0.00
R197 On 02/08/2018	Bond Future	Buy	319	0.00
R197 On 02/08/2018	Bond Future	Sell	319	0.00
R197 On 01/11/2018	Bond Future	Sell	319	0.00
R197 On 01/11/2018	Bond Future	Buy	319	0.00
R197 On 02/08/2018	Bond Future	Sell	601	0.00
R197 On 02/08/2018	Bond Future	Buy	601	0.00
R197 On 01/11/2018	Bond Future	Sell	601	0.00
R197 On 01/11/2018	Bond Future	Buy	601	0.00
R197 On 02/08/2018	Bond Future	Sell	950	0.00
R197 On 02/08/2018	Bond Future	Buy	950	0.00
R197 On 02/08/2018	Bond Future	Sell	950	0.00
R197 On 02/08/2018	Bond Future	Buy	950	0.00
R197 On 01/11/2018	Bond Future	Sell	950	0.00
R197 On 01/11/2018	Bond Future	Buy	950	0.00
R197 On 01/11/2018	Bond Future	Buy	950	0.00
R197 On 01/11/2018	Bond Future	Sell	950	0.00

**R202 Bond Future**

R202 On 02/08/2018	Bond Future	Buy	159	0.00
R202 On 02/08/2018	Bond Future	Sell	159	0.00
R202 On 01/11/2018	Bond Future	Sell	159	0.00
R202 On 01/11/2018	Bond Future	Buy	159	0.00
R202 On 02/08/2018	Bond Future	Buy	1,309	0.00
R202 On 02/08/2018	Bond Future	Sell	1,309	0.00
R202 On 01/11/2018	Bond Future	Sell	1,309	0.00
R202 On 01/11/2018	Bond Future	Buy	1,309	0.00
R202 On 02/08/2018	Bond Future	Buy	1,468	0.00
R202 On 02/08/2018	Bond Future	Sell	1,468	0.00
R202 On 01/11/2018	Bond Future	Sell	1,468	0.00
R202 On 01/11/2018	Bond Future	Buy	1,468	0.00
R202 On 02/08/2018	Bond Future	Buy	1,552	0.00
R202 On 02/08/2018	Bond Future	Sell	1,552	0.00
R202 On 02/08/2018	Bond Future	Sell	1,552	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 02/08/2018	Bond Future		Buy	1,552	0.00
R202 On 01/11/2018	Bond Future		Sell	1,552	0.00
R202 On 01/11/2018	Bond Future		Buy	1,552	0.00
R202 On 01/11/2018	Bond Future		Buy	1,552	0.00
R202 On 01/11/2018	Bond Future		Sell	1,552	0.00
<b>R2030 Bond Future</b>					
2030 On 02/08/2018	Bond Future		Buy	7	0.00
2030 On 02/08/2018	Bond Future		Sell	7	0.00
2030 On 02/08/2018	Bond Future		Buy	7	0.00
2030 On 02/08/2018	Bond Future		Sell	7	0.00
<b>R2032 Bond Future</b>					
2032 On 02/08/2018	Bond Future		Sell	221	0.00
2032 On 02/08/2018	Bond Future		Buy	221	0.00
2032 On 02/08/2018	Bond Future		Buy	221	0.00
2032 On 02/08/2018	Bond Future		Sell	221	0.00
<b>R2035 Bond Future</b>					
R035 On 02/08/2018	Bond Future		Sell	40	0.00
R035 On 02/08/2018	Bond Future		Buy	40	0.00
<b>R2037 Bond Future</b>					
2037 On 02/08/2018	Bond Future		Buy	7	0.00
2037 On 02/08/2018	Bond Future		Sell	7	0.00
2037 On 02/08/2018	Bond Future		Buy	20	0.00
2037 On 02/08/2018	Bond Future		Sell	20	0.00
2037 On 02/08/2018	Bond Future		Buy	85	0.00
2037 On 02/08/2018	Bond Future		Sell	85	0.00
2037 On 02/08/2018	Bond Future		Buy	123	0.00
2037 On 02/08/2018	Bond Future		Sell	123	0.00
2037 On 02/08/2018	Bond Future		Buy	631	0.00
2037 On 02/08/2018	Bond Future		Sell	631	0.00
2037 On 02/08/2018	Bond Future		Buy	684	0.00
2037 On 02/08/2018	Bond Future		Sell	684	0.00
2037 On 02/08/2018	Bond Future		Buy	1,550	0.00
2037 On 02/08/2018	Bond Future		Sell	1,550	0.00
<b>R2044 Bond Future</b>					
2044 On 02/08/2018	Bond Future		Sell	1	0.00
2044 On 02/08/2018	Bond Future		Buy	1	0.00

2044 On 02/08/2018	Bond Future	Buy	1	0.00
2044 On 02/08/2018	Bond Future	Sell	1	0.00

**R209 Bond Future**

R209 On 02/08/2018	Bond Future	Sell	7	0.00
R209 On 02/08/2018	Bond Future	Buy	7	0.00
R209 On 02/08/2018	Bond Future	Buy	10	0.00
R209 On 02/08/2018	Bond Future	Sell	10	0.00
R209 On 02/08/2018	Bond Future	Buy	10	0.00
R209 On 02/08/2018	Bond Future	Sell	10	0.00
R209 On 02/08/2018	Bond Future	Sell	10	0.00
R209 On 02/08/2018	Bond Future	Buy	10	0.00
R209 On 02/08/2018	Bond Future	Sell	14	0.00
R209 On 02/08/2018	Bond Future	Buy	14	0.00
R209 On 02/08/2018	Bond Future	Sell	93	0.00
R209 On 02/08/2018	Bond Future	Buy	93	0.00
R209 On 02/08/2018	Bond Future	Buy	100	0.00
R209 On 02/08/2018	Bond Future	Sell	100	0.00
R209 On 02/08/2018	Bond Future	Sell	115	0.00
R209 On 02/08/2018	Bond Future	Buy	115	0.00
R209 On 02/08/2018	Bond Future	Sell	172	0.00
R209 On 02/08/2018	Bond Future	Buy	172	0.00
R209 On 02/08/2018	Bond Future	Sell	311	0.00
R209 On 02/08/2018	Bond Future	Buy	311	0.00

**R212 Bond Future**

R212 On 02/08/2018	Bond Future	Buy	45	0.00
R212 On 02/08/2018	Bond Future	Sell	45	0.00
R212 On 01/11/2018	Bond Future	Sell	45	0.00
R212 On 01/11/2018	Bond Future	Buy	45	0.00
R212 On 02/08/2018	Bond Future	Buy	96	0.00
R212 On 02/08/2018	Bond Future	Sell	96	0.00
R212 On 01/11/2018	Bond Future	Sell	96	0.00
R212 On 01/11/2018	Bond Future	Buy	96	0.00
R212 On 02/08/2018	Bond Future	Buy	329	0.00
R212 On 02/08/2018	Bond Future	Sell	329	0.00
R212 On 01/11/2018	Bond Future	Sell	329	0.00
R212 On 01/11/2018	Bond Future	Buy	329	0.00
R212 On 02/08/2018	Bond Future	Sell	470	0.00
R212 On 02/08/2018	Bond Future	Buy	470	0.00
R212 On 01/11/2018	Bond Future	Sell	470	0.00
R212 On 01/11/2018	Bond Future	Buy	470	0.00

**Grand Total for Daily Detailed Turnover: 116,602 0.00**