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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/08/2018

TO DATE : 10/08/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 01/11/2018	Bond Future		Buy	100	0.00
2050 On 01/11/2018	Bond Future		Sell	100	0.00
R186 Bond Future					
R186 On 01/11/2018	Bond Future		Sell	16	0.00
R186 On 01/11/2018	Bond Future		Buy	16	0.00
R186 On 01/11/2018	Bond Future		Sell	40	0.00
R186 On 01/11/2018	Bond Future		Buy	40	0.00
R186 On 01/11/2018	Bond Future		Sell	120	0.00
R186 On 01/11/2018	Bond Future		Buy	120	0.00
R186 On 01/11/2018	Bond Future		Buy	136	0.00
R186 On 01/11/2018	Bond Future		Sell	136	0.00
R186 On 01/11/2018	Bond Future		Sell	232	0.00
R186 On 01/11/2018	Bond Future		Buy	232	0.00

R186 On 01/11/2018	Bond Future	Sell	350	0.00
R186 On 01/11/2018	Bond Future	Buy	350	0.00
R186 On 01/11/2018	Bond Future	Sell	490	0.00
R186 On 01/11/2018	Bond Future	Buy	490	0.00
R186 On 01/11/2018	Bond Future	Sell	1,108	0.00
R186 On 01/11/2018	Bond Future	Buy	1,108	0.00
R186 On 01/11/2018	Bond Future	Buy	1,340	0.00
R186 On 01/11/2018	Bond Future	Sell	1,340	0.00
R186 On 01/11/2018	Bond Future	Sell	8,420	0.00
R186 On 01/11/2018	Bond Future	Buy	8,420	0.00
R186 On 01/11/2018	Bond Future	Buy	9,300	0.00
R186 On 01/11/2018	Bond Future	Sell	9,300	0.00
R186 On 01/11/2018	Bond Future	Sell	9,300	0.00
R186 On 01/11/2018	Bond Future	Buy	9,300	0.00

R2030 Bond Future

2030 On 01/11/2018	Bond Future	Sell	234	0.00
2030 On 01/11/2018	Bond Future	Buy	234	0.00
2030 On 01/11/2018	Bond Future	Sell	1,116	0.00
2030 On 01/11/2018	Bond Future	Buy	1,116	0.00
2030 On 01/11/2018	Bond Future	Sell	1,350	0.00
2030 On 01/11/2018	Bond Future	Buy	1,350	0.00

R2032 Bond Future

2032 On 01/11/2018	Bond Future	Sell	182	0.00
2032 On 01/11/2018	Bond Future	Buy	182	0.00
2032 On 01/11/2018	Bond Future	Sell	868	0.00
2032 On 01/11/2018	Bond Future	Buy	868	0.00
2032 On 01/11/2018	Bond Future	Sell	1,050	0.00
2032 On 01/11/2018	Bond Future	Buy	1,050	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future	Buy	21	0.00
R035 On 01/11/2018	Bond Future	Sell	21	0.00
R035 On 01/11/2018	Bond Future	Buy	21	0.00
R035 On 01/11/2018	Bond Future	Sell	21	0.00
R035 On 01/11/2018	Bond Future	Sell	21	0.00
R035 On 01/11/2018	Bond Future	Buy	21	0.00
R035 On 01/11/2018	Bond Future	Sell	130	0.00
R035 On 01/11/2018	Bond Future	Buy	130	0.00
R035 On 01/11/2018	Bond Future	Sell	620	0.00
R035 On 01/11/2018	Bond Future	Buy	620	0.00
R035 On 01/11/2018	Bond Future	Sell	750	0.00
R035 On 01/11/2018	Bond Future	Buy	750	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 01/11/2018			Sell	91	0.00
2040 On 01/11/2018			Buy	91	0.00
2040 On 01/11/2018			Sell	142	0.00
2040 On 01/11/2018			Buy	142	0.00
2040 On 01/11/2018			Sell	198	0.00
2040 On 01/11/2018			Buy	198	0.00
2040 On 01/11/2018			Buy	340	0.00
2040 On 01/11/2018			Sell	340	0.00
2040 On 01/11/2018			Sell	434	0.00
2040 On 01/11/2018			Buy	434	0.00
2040 On 01/11/2018			Sell	525	0.00
2040 On 01/11/2018			Buy	525	0.00

R207 Bond Future

R207 On 01/11/2018			Buy	101	0.00
R207 On 01/11/2018			Sell	101	0.00
R207 On 01/11/2018			Buy	107	0.00
R207 On 01/11/2018			Sell	107	0.00
R207 On 01/11/2018			Sell	208	0.00
R207 On 01/11/2018			Buy	208	0.00

R209 Bond Future

R209 On 07/02/2019	9.04	Call	Buy	6	0.00
R209 On 07/02/2019	9.04	Call	Sell	6	0.00
R209 On 07/02/2019	9.04	Call	Buy	6	0.00
R209 On 07/02/2019	9.04	Call	Sell	6	0.00
R209 On 07/02/2019	9.54	Call	Sell	6	0.00
R209 On 07/02/2019	9.54	Call	Buy	6	0.00
R209 On 07/02/2019	9.54	Call	Sell	6	0.00
R209 On 07/02/2019	9.54	Call	Buy	6	0.00
R209 On 07/02/2019	10.20	Put	Buy	6	0.00
R209 On 07/02/2019	10.20	Put	Sell	6	0.00
R209 On 07/02/2019	10.20	Put	Buy	6	0.00
R209 On 07/02/2019	10.20	Put	Sell	6	0.00
R209 On 07/02/2019	9.04	Call	Buy	7	0.00
R209 On 07/02/2019	9.04	Call	Sell	7	0.00
R209 On 07/02/2019	9.54	Call	Sell	7	0.00
R209 On 07/02/2019	9.54	Call	Buy	7	0.00
R209 On 07/02/2019	10.20	Put	Buy	7	0.00
R209 On 07/02/2019	10.20	Put	Sell	7	0.00
R209 On 01/11/2018			Buy	8	0.00

R209 On 01/11/2018	Bond Future			Sell	8	0.00
R209 On 01/11/2018	Bond Future			Sell	8	0.00
R209 On 01/11/2018	Bond Future			Buy	8	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	8	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	8	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	8	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	8	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	8	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	8	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	10	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	10	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	10	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	10	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	10	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	10	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	12	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	12	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	12	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	12	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	12	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	12	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	12	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	12	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	12	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	12	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	12	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	12	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	12	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	12	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	12	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	12	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	12	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	12	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	13	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	13	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	13	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	13	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	13	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	13	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	13	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	13	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	13	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	13	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	13	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	13	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	14	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	14	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	14	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	14	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	14	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	14	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	14	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	14	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	14	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	14	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	14	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	16	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	16	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	16	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	16	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	16	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	16	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	16	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	16	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	16	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	16	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	16	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	16	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	18	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	18	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	18	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	18	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	18	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	18	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	18	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	18	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	18	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	18	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	18	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	18	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	19	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	19	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	19	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	19	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	19	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	19	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	22	0.00

R209 On 07/02/2019	Bond Future	9.04	Call	Sell	22	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	22	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	22	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	22	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	22	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	24	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	24	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	24	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	24	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	24	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	24	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	24	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	24	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	24	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	24	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	24	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	24	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	29	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	29	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	29	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	29	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	29	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	29	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	32	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	32	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	32	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	32	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	32	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	32	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	34	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	34	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	34	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	34	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	34	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	34	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	37	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	37	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	37	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	37	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	37	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	37	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	40	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	40	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	40	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	40	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/02/2019	10.20	Put	Sell	40	0.00
R209 On 07/02/2019	9.54	Call	Sell	43	0.00
R209 On 07/02/2019	9.54	Call	Buy	43	0.00
R209 On 07/02/2019	9.04	Call	Buy	43	0.00
R209 On 07/02/2019	9.04	Call	Sell	43	0.00
R209 On 07/02/2019	10.20	Put	Buy	43	0.00
R209 On 07/02/2019	10.20	Put	Sell	43	0.00
R209 On 07/02/2019	9.54	Call	Sell	49	0.00
R209 On 07/02/2019	9.54	Call	Buy	49	0.00
R209 On 07/02/2019	9.04	Call	Buy	49	0.00
R209 On 07/02/2019	9.04	Call	Sell	49	0.00
R209 On 07/02/2019	10.20	Put	Buy	49	0.00
R209 On 07/02/2019	10.20	Put	Sell	49	0.00
R209 On 07/02/2019	9.54	Call	Sell	57	0.00
R209 On 07/02/2019	9.54	Call	Buy	57	0.00
R209 On 07/02/2019	9.04	Call	Buy	57	0.00
R209 On 07/02/2019	9.04	Call	Sell	57	0.00
R209 On 07/02/2019	10.20	Put	Buy	57	0.00
R209 On 07/02/2019	10.20	Put	Sell	57	0.00
R209 On 07/02/2019	9.54	Call	Sell	61	0.00
R209 On 07/02/2019	9.54	Call	Buy	61	0.00
R209 On 07/02/2019	9.04	Call	Buy	61	0.00
R209 On 07/02/2019	9.04	Call	Sell	61	0.00
R209 On 07/02/2019	10.20	Put	Buy	61	0.00
R209 On 07/02/2019	10.20	Put	Sell	61	0.00
R209 On 07/02/2019	9.54	Call	Sell	70	0.00
R209 On 07/02/2019	9.54	Call	Buy	70	0.00
R209 On 07/02/2019	9.04	Call	Buy	70	0.00
R209 On 07/02/2019	9.04	Call	Sell	70	0.00
R209 On 07/02/2019	10.20	Put	Buy	70	0.00
R209 On 07/02/2019	10.20	Put	Sell	70	0.00
R209 On 07/02/2019	9.54	Call	Sell	88	0.00
R209 On 07/02/2019	9.54	Call	Buy	88	0.00
R209 On 07/02/2019	9.04	Call	Buy	88	0.00
R209 On 07/02/2019	9.04	Call	Sell	88	0.00
R209 On 07/02/2019	10.20	Put	Buy	88	0.00
R209 On 07/02/2019	10.20	Put	Sell	88	0.00
R209 On 07/02/2019	9.54	Call	Sell	118	0.00
R209 On 07/02/2019	9.54	Call	Buy	118	0.00
R209 On 07/02/2019	9.04	Call	Buy	118	0.00
R209 On 07/02/2019	9.04	Call	Sell	118	0.00
R209 On 07/02/2019	10.20	Put	Buy	118	0.00

R209 On 07/02/2019	Bond Future	10.20	Put	Sell	118	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	129	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	129	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	129	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	129	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	129	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	129	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	132	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	132	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	132	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	132	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	132	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	132	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	318	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	318	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	318	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	318	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	318	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	318	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	388	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	388	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	388	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	388	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	388	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	388	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	1,566	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	1,566	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	1,566	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	1,566	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	1,566	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	1,566	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Buy	4,000	0.00
R209 On 07/02/2019	Bond Future	9.04	Call	Sell	4,000	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Buy	4,000	0.00
R209 On 07/02/2019	Bond Future	9.54	Call	Sell	4,000	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Sell	4,000	0.00
R209 On 07/02/2019	Bond Future	10.20	Put	Buy	4,000	0.00

Grand Total for Daily Detailed Turnover:

61,902

0.00