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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/09/2018

TO DATE : 04/09/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 01/11/2018	Bond Future		Buy	34	0.00
R186 On 01/11/2018	Bond Future		Sell	34	0.00
R186 On 01/11/2018	Bond Future		Sell	45	0.00
R186 On 01/11/2018	Bond Future		Buy	45	0.00
R186 On 01/11/2018	Bond Future		Sell	55	0.00
R186 On 01/11/2018	Bond Future		Buy	55	0.00
R186 On 01/11/2018	Bond Future		Buy	56	0.00
R186 On 01/11/2018	Bond Future		Sell	56	0.00
R186 On 01/11/2018	Bond Future		Buy	69	0.00
R186 On 01/11/2018	Bond Future		Sell	69	0.00
R186 On 01/11/2018	Bond Future		Sell	80	0.00
R186 On 01/11/2018	Bond Future		Buy	80	0.00
R186 On 01/11/2018	Bond Future		Buy	85	0.00
R186 On 01/11/2018	Bond Future		Sell	85	0.00

R186 On 01/11/2018	Bond Future		Sell	100	0.00
R186 On 01/11/2018	Bond Future		Buy	100	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		Buy	466	0.00
R186 On 01/11/2018	Bond Future		Sell	466	0.00
R186 On 01/11/2018	Bond Future		Buy	938	0.00
R186 On 01/11/2018	Bond Future		Sell	938	0.00
R186 On 01/11/2018	Bond Future		Sell	1,320	0.00
R186 On 01/11/2018	Bond Future		Buy	1,320	0.00
R186 On 01/11/2018	Bond Future		Sell	1,500	0.00
R186 On 01/11/2018	Bond Future		Buy	1,500	0.00
R186 On 01/11/2018	Bond Future		Buy	1,500	0.00
R186 On 01/11/2018	Bond Future		Sell	1,500	0.00
R186 On 01/11/2018	Bond Future		Buy	1,784	0.00
R186 On 01/11/2018	Bond Future		Sell	1,784	0.00

R2030 Bond Future

2030 On 07/02/2019	Bond Future	9.40	Call	Buy	3	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Sell	3	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Sell	3	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Buy	3	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Sell	4	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Buy	4	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Buy	4	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Sell	4	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Sell	8	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Buy	8	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Buy	8	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Sell	8	0.00
2030 On 01/11/2018	Bond Future			Buy	117	0.00
2030 On 01/11/2018	Bond Future			Sell	117	0.00
2030 On 01/11/2018	Bond Future			Buy	117	0.00
2030 On 01/11/2018	Bond Future			Sell	117	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Buy	146	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Sell	146	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Sell	146	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Buy	146	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Sell	302	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Buy	302	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Buy	302	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Sell	302	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Buy	771	0.00
2030 On 07/02/2019	Bond Future	9.40	Call	Sell	771	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Sell	771	0.00
2030 On 07/02/2019	Bond Future	8.70	Call	Buy	771	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/02/2019	9.40	Call	Buy	920	0.00
2030 On 07/02/2019	9.40	Call	Sell	920	0.00
2030 On 07/02/2019	8.70	Call	Sell	920	0.00
2030 On 07/02/2019	8.70	Call	Buy	920	0.00
2030 On 07/02/2019	9.60	Call	Sell	1,606	0.00
2030 On 07/02/2019	9.60	Call	Buy	1,606	0.00
2030 On 07/02/2019	8.90	Call	Buy	1,606	0.00
2030 On 07/02/2019	8.90	Call	Sell	1,606	0.00
2030 On 07/02/2019	9.60	Call	Buy	1,920	0.00
2030 On 07/02/2019	9.60	Call	Sell	1,920	0.00
2030 On 07/02/2019	8.90	Call	Sell	1,920	0.00
2030 On 07/02/2019	8.90	Call	Buy	1,920	0.00
R2035 Bond Future					
R035 On 01/11/2018			Buy	46	0.00
R035 On 01/11/2018			Sell	46	0.00
R035 On 01/11/2018			Sell	46	0.00
R035 On 01/11/2018			Buy	46	0.00
R035 On 01/11/2018			Sell	616	0.00
R035 On 01/11/2018			Buy	616	0.00
R2037 Bond Future					
2037 On 01/11/2018			Sell	110	0.00
2037 On 01/11/2018			Buy	110	0.00
2037 On 01/11/2018			Sell	180	0.00
2037 On 01/11/2018			Buy	180	0.00
2037 On 01/11/2018			Sell	290	0.00
2037 On 01/11/2018			Buy	290	0.00
R2040 Bond Future					
2040 On 01/11/2018	9.20	Call	Buy	1	0.00
2040 On 01/11/2018	9.20	Call	Sell	1	0.00
2040 On 01/11/2018	9.20	Call	Buy	2	0.00
2040 On 01/11/2018	9.20	Call	Sell	2	0.00
2040 On 01/11/2018	9.80	Call	Buy	10	0.00
2040 On 01/11/2018	9.80	Call	Sell	10	0.00
2040 On 01/11/2018	9.80	Call	Buy	12	0.00
2040 On 01/11/2018	9.80	Call	Sell	12	0.00
2040 On 01/11/2018	10.00	Call	Sell	12	0.00
2040 On 01/11/2018	10.00	Call	Buy	12	0.00
2040 On 01/11/2018	10.00	Call	Sell	13	0.00

2040 On 01/11/2018	Bond Future	10.00	Call	Buy	13	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Buy	85	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Sell	85	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Buy	312	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Sell	312	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Sell	400	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Buy	400	0.00
2040 On 01/11/2018	Bond Future	9.80	Call	Buy	523	0.00
2040 On 01/11/2018	Bond Future	9.80	Call	Sell	523	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Sell	608	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Buy	608	0.00
2040 On 01/11/2018	Bond Future	9.80	Call	Buy	2,995	0.00
2040 On 01/11/2018	Bond Future	9.80	Call	Sell	2,995	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Sell	3,307	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Buy	3,307	0.00
2040 On 01/11/2018	Bond Future	9.80	Call	Sell	3,540	0.00
2040 On 01/11/2018	Bond Future	9.80	Call	Buy	3,540	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Buy	3,940	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Sell	3,940	0.00

R2044 Bond Future

2044 On 01/11/2018	Bond Future			Sell	16	0.00
2044 On 01/11/2018	Bond Future			Buy	16	0.00
2044 On 01/11/2018	Bond Future			Sell	119	0.00
2044 On 01/11/2018	Bond Future			Buy	119	0.00
2044 On 01/11/2018	Bond Future			Sell	195	0.00
2044 On 01/11/2018	Bond Future			Buy	195	0.00
2044 On 01/11/2018	Bond Future			Buy	330	0.00
2044 On 01/11/2018	Bond Future			Sell	330	0.00

R209 Bond Future

R209 On 01/11/2018	Bond Future			Sell	2	0.00
R209 On 01/11/2018	Bond Future			Buy	2	0.00
R209 On 01/11/2018	Bond Future			Buy	5	0.00
R209 On 01/11/2018	Bond Future			Sell	5	0.00
R209 On 01/11/2018	Bond Future			Sell	5	0.00
R209 On 01/11/2018	Bond Future			Buy	5	0.00
R209 On 01/11/2018	Bond Future			Sell	13	0.00
R209 On 01/11/2018	Bond Future			Buy	13	0.00
R209 On 01/11/2018	Bond Future			Sell	23	0.00
R209 On 01/11/2018	Bond Future			Buy	23	0.00
R209 On 01/11/2018	Bond Future			Sell	28	0.00
R209 On 01/11/2018	Bond Future			Buy	28	0.00
R209 On 01/11/2018	Bond Future			Sell	30	0.00
R209 On 01/11/2018	Bond Future			Buy	30	0.00
R209 On 01/11/2018	Bond Future			Sell	167	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/11/2018	Bond Future		Buy	167	0.00
R209 On 01/11/2018	Bond Future		Sell	180	0.00
R209 On 01/11/2018	Bond Future		Buy	180	0.00
R209 On 01/11/2018	Bond Future		Buy	246	0.00
R209 On 01/11/2018	Bond Future		Sell	246	0.00
R209 On 01/11/2018	Bond Future		Buy	246	0.00
R209 On 01/11/2018	Bond Future		Sell	246	0.00
R209 On 01/11/2018	Bond Future		Buy	301	0.00
R209 On 01/11/2018	Bond Future		Sell	301	0.00
R209 On 01/11/2018	Bond Future		Buy	324	0.00
R209 On 01/11/2018	Bond Future		Sell	324	0.00
Grand Total for Daily Detailed Turnover:				39,040	0.00