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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/09/2018

TO DATE : 18/09/2018

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

R186 On 01/11/2018	Bond Future		Sell	1	0.00
R186 On 01/11/2018	Bond Future		Buy	1	0.00
R186 On 01/11/2018	Bond Future		Sell	4	0.00
R186 On 01/11/2018	Bond Future		Buy	4	0.00
R186 On 01/11/2018	Bond Future		Buy	7	0.00
R186 On 01/11/2018	Bond Future		Sell	7	0.00
R186 On 01/11/2018	Bond Future		Sell	7	0.00
R186 On 01/11/2018	Bond Future		Buy	7	0.00
R186 On 01/11/2018	Bond Future		Buy	19	0.00
R186 On 01/11/2018	Bond Future		Sell	19	0.00
R186 On 01/11/2018	Bond Future		Sell	25	0.00
R186 On 01/11/2018	Bond Future		Buy	25	0.00
R186 On 01/11/2018	Bond Future		Sell	34	0.00
R186 On 01/11/2018	Bond Future		Buy	34	0.00

R186 On 01/11/2018	Bond Future		Buy	52	0.00
R186 On 01/11/2018	Bond Future		Sell	52	0.00
R186 On 01/11/2018	Bond Future		Sell	56	0.00
R186 On 01/11/2018	Bond Future		Buy	56	0.00
R186 On 01/11/2018	Bond Future		Sell	69	0.00
R186 On 01/11/2018	Bond Future		Buy	69	0.00
R186 On 01/11/2018	Bond Future		Sell	82	0.00
R186 On 01/11/2018	Bond Future		Buy	82	0.00
R186 On 01/11/2018	Bond Future		Sell	85	0.00
R186 On 01/11/2018	Bond Future		Buy	85	0.00
R186 On 01/11/2018	Bond Future		Buy	122	0.00
R186 On 01/11/2018	Bond Future		Sell	122	0.00
R186 On 01/11/2018	Bond Future		Buy	193	0.00
R186 On 01/11/2018	Bond Future		Sell	193	0.00
R186 On 01/11/2018	Bond Future		Sell	386	0.00
R186 On 01/11/2018	Bond Future		Buy	386	0.00
R186 On 01/11/2018	Bond Future		Sell	426	0.00
R186 On 01/11/2018	Bond Future		Buy	426	0.00
R186 On 01/11/2018	Bond Future		Sell	466	0.00
R186 On 01/11/2018	Bond Future		Buy	466	0.00
R186 On 01/11/2018	Bond Future		Sell	938	0.00
R186 On 01/11/2018	Bond Future		Buy	938	0.00
R186 On 01/11/2018	Bond Future		Sell	1,570	0.00
R186 On 01/11/2018	Bond Future		Buy	1,570	0.00
R186 On 01/11/2018	Bond Future		Buy	1,755	0.00
R186 On 01/11/2018	Bond Future		Sell	1,755	0.00
R186 On 01/11/2018	Bond Future		Buy	2,000	0.00
R186 On 01/11/2018	Bond Future		Sell	2,000	0.00

**R2023 Bond Future**

R023 On 01/11/2018	Bond Future		Sell	20	0.00
R023 On 01/11/2018	Bond Future		Buy	20	0.00

**R2030 Bond Future**

2030 On 01/11/2018	Bond Future	9.60	Call	Sell	50	0.00
2030 On 01/11/2018	Bond Future	9.60	Call	Buy	50	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Sell	50	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Buy	50	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Buy	50	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Sell	50	0.00
2030 On 01/11/2018	Bond Future	8.90	Call	Buy	50	0.00
2030 On 01/11/2018	Bond Future	8.90	Call	Sell	50	0.00
2030 On 01/11/2018	Bond Future	9.60	Call	Buy	100	0.00
2030 On 01/11/2018	Bond Future	9.60	Call	Sell	100	0.00
2030 On 01/11/2018	Bond Future	8.90	Call	Sell	100	0.00
2030 On 01/11/2018	Bond Future	8.90	Call	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2035 Bond Future</b>					
R035 On 01/11/2018			Buy	9	0.00
R035 On 01/11/2018			Sell	9	0.00
R035 On 01/11/2018			Buy	28	0.00
R035 On 01/11/2018			Sell	28	0.00
R035 On 01/11/2018			Buy	76	0.00
R035 On 01/11/2018			Sell	76	0.00
R035 On 01/11/2018			Buy	153	0.00
R035 On 01/11/2018			Sell	153	0.00
R035 On 01/11/2018			Sell	266	0.00
R035 On 01/11/2018			Buy	266	0.00
<b>R2037 Bond Future</b>					
2037 On 01/11/2018			Buy	27	0.00
2037 On 01/11/2018			Sell	27	0.00
<b>R2040 Bond Future</b>					
2040 On 01/11/2018			Buy	10	0.00
2040 On 01/11/2018			Sell	10	0.00
2040 On 01/11/2018			Buy	71	0.00
2040 On 01/11/2018			Sell	71	0.00
2040 On 01/11/2018			Buy	144	0.00
2040 On 01/11/2018			Sell	144	0.00
2040 On 01/11/2018			Sell	225	0.00
2040 On 01/11/2018			Buy	225	0.00
<b>R2044 Bond Future</b>					
2044 On 01/11/2018			Buy	8	0.00
2044 On 01/11/2018			Sell	8	0.00
2044 On 01/11/2018			Buy	25	0.00
2044 On 01/11/2018			Sell	25	0.00
2044 On 01/11/2018			Buy	70	0.00
2044 On 01/11/2018			Sell	70	0.00
2044 On 01/11/2018			Buy	107	0.00
2044 On 01/11/2018			Sell	107	0.00
2044 On 01/11/2018			Sell	210	0.00
2044 On 01/11/2018			Buy	210	0.00
2044 On 01/11/2018			Buy	1,120	0.00
2044 On 01/11/2018			Sell	1,120	0.00
2044 On 01/11/2018			Buy	1,120	0.00

2044 On 01/11/2018	Bond Future	Sell	1,120	0.00
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**R2048 Bond Future**

R248 On 01/11/2018	Bond Future	Buy	8	0.00
R248 On 01/11/2018	Bond Future	Sell	8	0.00
R248 On 01/11/2018	Bond Future	Buy	25	0.00
R248 On 01/11/2018	Bond Future	Sell	25	0.00
R248 On 01/11/2018	Bond Future	Buy	69	0.00
R248 On 01/11/2018	Bond Future	Sell	69	0.00
R248 On 01/11/2018	Bond Future	Buy	104	0.00
R248 On 01/11/2018	Bond Future	Sell	104	0.00
R248 On 01/11/2018	Bond Future	Sell	206	0.00
R248 On 01/11/2018	Bond Future	Buy	206	0.00
R248 On 01/11/2018	Bond Future	Buy	206	0.00
R248 On 01/11/2018	Bond Future	Buy	206	0.00
R248 On 01/11/2018	Bond Future	Sell	206	0.00
R248 On 01/11/2018	Bond Future	Sell	206	0.00
R248 On 01/11/2018	Bond Future	Buy	206	0.00

**R207 Bond Future**

R207 On 01/11/2018	Bond Future	Sell	48	0.00
R207 On 01/11/2018	Bond Future	Buy	48	0.00
R207 On 01/11/2018	Bond Future	Sell	1,047	0.00
R207 On 01/11/2018	Bond Future	Buy	1,047	0.00
R207 On 01/11/2018	Bond Future	Sell	1,095	0.00
R207 On 01/11/2018	Bond Future	Buy	1,095	0.00

**R209 Bond Future**

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	5	0.00
R209 On 01/11/2018	Bond Future	Buy	5	0.00
R209 On 01/11/2018	Bond Future	Buy	72	0.00
R209 On 01/11/2018	Bond Future	Sell	72	0.00
R209 On 01/11/2018	Bond Future	Buy	132	0.00
R209 On 01/11/2018	Bond Future	Sell	132	0.00
R209 On 01/11/2018	Bond Future	Sell	204	0.00
R209 On 01/11/2018	Bond Future	Buy	204	0.00

**R213 Bond Future**

R213 On 01/11/2018	Bond Future	Buy	60	0.00
R213 On 01/11/2018	Bond Future	Sell	60	0.00
R213 On 01/11/2018	Bond Future	Buy	93	0.00
R213 On 01/11/2018	Bond Future	Sell	93	0.00
R213 On 01/11/2018	Bond Future	Buy	187	0.00
R213 On 01/11/2018	Bond Future	Sell	187	0.00
R213 On 01/11/2018	Bond Future	Sell	340	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 01/11/2018 Bond Future			Buy	340	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>16,498</b>	<b>0.00</b>

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