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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/11/2018

TO DATE : 01/11/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 01/11/2018	Index Future		Buy	1	0.00
ALBI On 01/11/2018	Index Future		Sell	1	0.00
ALBI On 07/02/2019	Index Future		Sell	1	0.00
ALBI On 07/02/2019	Index Future		Buy	1	0.00
ALBI On 01/11/2018	Index Future		Buy	2	0.00
ALBI On 01/11/2018	Index Future		Sell	2	0.00
ALBI On 07/02/2019	Index Future		Sell	2	0.00
ALBI On 07/02/2019	Index Future		Buy	2	0.00
ALBI On 01/11/2018	Index Future		Buy	3	0.00
ALBI On 01/11/2018	Index Future		Sell	3	0.00
ALBI On 01/11/2018	Index Future		Buy	3	0.00
ALBI On 01/11/2018	Index Future		Sell	3	0.00
ALBI On 07/02/2019	Index Future		Sell	3	0.00
ALBI On 07/02/2019	Index Future		Buy	3	0.00

ALBI On 07/02/2019	Index Future	Sell	3	0.00
ALBI On 07/02/2019	Index Future	Buy	3	0.00

**New Inflation Linked Index**

IGOV On 01/11/2018	Index Future	Buy	1	0.00
IGOV On 01/11/2018	Index Future	Sell	1	0.00
IGOV On 01/11/2018	Index Future	Buy	1	0.00
IGOV On 01/11/2018	Index Future	Sell	1	0.00
IGOV On 01/11/2018	Index Future	Buy	2	0.00
IGOV On 01/11/2018	Index Future	Sell	2	0.00
IGOV On 01/11/2018	Index Future	Buy	5	0.00
IGOV On 01/11/2018	Index Future	Sell	5	0.00
IGOV On 07/02/2019	Index Future	Sell	5	0.00
IGOV On 07/02/2019	Index Future	Buy	5	0.00
IGOV On 07/02/2019	Index Future	Buy	5	0.00
IGOV On 07/02/2019	Index Future	Buy	5	0.00
IGOV On 07/02/2019	Index Future	Sell	5	0.00
IGOV On 01/11/2018	Index Future	Buy	15	0.00
IGOV On 01/11/2018	Index Future	Sell	15	0.00
IGOV On 01/11/2018	Index Future	Sell	19	0.00
IGOV On 01/11/2018	Index Future	Buy	19	0.00

**R186 Bond Future**

R186 On 07/02/2019	Bond Future	Buy	4	0.00
R186 On 07/02/2019	Bond Future	Sell	4	0.00
R186 On 07/02/2019	Bond Future	Buy	17	0.00
R186 On 07/02/2019	Bond Future	Sell	17	0.00
R186 On 07/02/2019	Bond Future	Buy	46	0.00
R186 On 07/02/2019	Bond Future	Sell	46	0.00
R186 On 07/02/2019	Bond Future	Buy	52	0.00
R186 On 07/02/2019	Bond Future	Sell	52	0.00
R186 On 07/02/2019	Bond Future	Sell	73	0.00
R186 On 07/02/2019	Bond Future	Buy	73	0.00
R186 On 07/02/2019	Bond Future	Buy	77	0.00
R186 On 07/02/2019	Bond Future	Sell	77	0.00
R186 On 07/02/2019	Bond Future	Buy	160	0.00
R186 On 07/02/2019	Bond Future	Sell	160	0.00
R186 On 07/02/2019	Bond Future	Buy	253	0.00
R186 On 07/02/2019	Bond Future	Sell	253	0.00
R186 On 07/02/2019	Bond Future	Buy	645	0.00
R186 On 07/02/2019	Bond Future	Sell	645	0.00
R186 On 07/02/2019	Bond Future	Buy	1,181	0.00
R186 On 07/02/2019	Bond Future	Sell	1,181	0.00

**R2023 Bond Future**

R023 On 01/11/2018	Bond Future	Buy	21	0.00
R023 On 01/11/2018	Bond Future	Sell	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 01/11/2018	Bond Future		Sell	21	0.00
R023 On 01/11/2018	Bond Future		Buy	21	0.00
R023 On 07/02/2019	Bond Future		Sell	21	0.00
R023 On 07/02/2019	Bond Future		Buy	21	0.00
R023 On 07/02/2019	Bond Future		Buy	21	0.00
R023 On 07/02/2019	Bond Future		Sell	21	0.00
R023 On 07/02/2019	Bond Future		Buy	25	0.00
R023 On 07/02/2019	Bond Future		Sell	25	0.00
R023 On 07/02/2019	Bond Future		Buy	106	0.00
R023 On 07/02/2019	Bond Future		Sell	106	0.00
R023 On 07/02/2019	Bond Future		Buy	123	0.00
R023 On 07/02/2019	Bond Future		Sell	123	0.00
R023 On 07/02/2019	Bond Future		Buy	142	0.00
R023 On 07/02/2019	Bond Future		Sell	142	0.00
R023 On 07/02/2019	Bond Future		Buy	160	0.00
R023 On 07/02/2019	Bond Future		Sell	160	0.00
R023 On 01/11/2018	Bond Future		Buy	214	0.00
R023 On 01/11/2018	Bond Future		Sell	214	0.00
R023 On 07/02/2019	Bond Future		Buy	218	0.00
R023 On 07/02/2019	Bond Future		Sell	218	0.00
R023 On 07/02/2019	Bond Future		Buy	478	0.00
R023 On 07/02/2019	Bond Future		Sell	478	0.00
R023 On 07/02/2019	Bond Future		Buy	960	0.00
R023 On 07/02/2019	Bond Future		Sell	960	0.00
R023 On 07/02/2019	Bond Future		Buy	2,027	0.00
R023 On 07/02/2019	Bond Future		Sell	2,027	0.00
<b>R2030 Bond Future</b>					
2030 On 07/02/2019	Bond Future		Sell	80	0.00
2030 On 07/02/2019	Bond Future		Buy	80	0.00
2030 On 07/02/2019	Bond Future		Sell	80	0.00
2030 On 07/02/2019	Bond Future		Buy	80	0.00
<b>R2032 Bond Future</b>					
2032 On 07/02/2019	Bond Future		Sell	100	0.00
2032 On 07/02/2019	Bond Future		Buy	100	0.00
<b>R2035 Bond Future</b>					
R035 On 01/11/2018	Bond Future		Sell	40	0.00
R035 On 01/11/2018	Bond Future		Buy	40	0.00
R035 On 07/02/2019	Bond Future		Buy	40	0.00

R035 On 07/02/2019	Bond Future		Sell	40	0.00
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**R2037 Bond Future**

2037 On 07/02/2019	Bond Future		Buy	18	0.00
2037 On 07/02/2019	Bond Future		Sell	18	0.00
2037 On 07/02/2019	Bond Future		Buy	18	0.00
2037 On 07/02/2019	Bond Future		Sell	18	0.00
2037 On 07/02/2019	Bond Future		Sell	74	0.00
2037 On 07/02/2019	Bond Future		Buy	74	0.00

**R2040 Bond Future**

2040 On 07/02/2019	Bond Future		Buy	1	0.00	
2040 On 07/02/2019	Bond Future		Sell	1	0.00	
2040 On 07/02/2019	Bond Future		Buy	2	0.00	
2040 On 07/02/2019	Bond Future		Sell	2	0.00	
2040 On 02/05/2019	Bond Future	9.60	Call	Buy	5	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Sell	5	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Sell	5	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Buy	5	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Buy	10	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Sell	10	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Sell	10	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Buy	10	0.00
2040 On 07/02/2019	Bond Future		Buy	31	0.00	
2040 On 07/02/2019	Bond Future		Sell	31	0.00	
2040 On 02/05/2019	Bond Future	9.60	Call	Buy	153	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Sell	153	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Sell	153	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Buy	153	0.00
2040 On 07/02/2019	Bond Future		Buy	206	0.00	
2040 On 07/02/2019	Bond Future		Sell	206	0.00	
2040 On 07/02/2019	Bond Future		Sell	240	0.00	
2040 On 07/02/2019	Bond Future		Buy	240	0.00	
2040 On 07/02/2019	Bond Future		Sell	240	0.00	
2040 On 07/02/2019	Bond Future		Buy	240	0.00	
2040 On 02/05/2019	Bond Future	9.60	Call	Buy	982	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Sell	982	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Sell	982	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Buy	982	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Sell	1,150	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Buy	1,150	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Sell	1,150	0.00
2040 On 02/05/2019	Bond Future	9.60	Call	Buy	1,150	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Buy	1,150	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Sell	1,150	0.00
2040 On 02/05/2019	Bond Future	10.20	Call	Buy	1,150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/05/2019 Bond Future	10.20	Call	Sell	1,150	0.00
<b>R2044 Bond Future</b>					
2044 On 01/11/2018 Bond Future			Buy	13	0.00
2044 On 01/11/2018 Bond Future			Sell	13	0.00
2044 On 07/02/2019 Bond Future			Sell	13	0.00
2044 On 07/02/2019 Bond Future			Buy	13	0.00
2044 On 01/11/2018 Bond Future			Buy	22	0.00
2044 On 01/11/2018 Bond Future			Sell	22	0.00
2044 On 07/02/2019 Bond Future			Sell	22	0.00
2044 On 07/02/2019 Bond Future			Buy	22	0.00
2044 On 07/02/2019 Bond Future			Buy	29	0.00
2044 On 07/02/2019 Bond Future			Sell	29	0.00
2044 On 07/02/2019 Bond Future			Buy	29	0.00
2044 On 07/02/2019 Bond Future			Sell	29	0.00
2044 On 01/11/2018 Bond Future			Buy	44	0.00
2044 On 01/11/2018 Bond Future			Sell	44	0.00
2044 On 07/02/2019 Bond Future			Sell	44	0.00
2044 On 07/02/2019 Bond Future			Buy	44	0.00
2044 On 07/02/2019 Bond Future			Buy	121	0.00
2044 On 07/02/2019 Bond Future			Sell	121	0.00
2044 On 07/02/2019 Bond Future			Buy	231	0.00
2044 On 07/02/2019 Bond Future			Sell	231	0.00
2044 On 01/11/2018 Bond Future			Buy	451	0.00
2044 On 01/11/2018 Bond Future			Sell	451	0.00
2044 On 07/02/2019 Bond Future			Sell	451	0.00
2044 On 07/02/2019 Bond Future			Buy	451	0.00
2044 On 01/11/2018 Bond Future			Sell	530	0.00
2044 On 01/11/2018 Bond Future			Buy	530	0.00
2044 On 01/11/2018 Bond Future			Sell	530	0.00
2044 On 01/11/2018 Bond Future			Buy	530	0.00
2044 On 07/02/2019 Bond Future			Buy	530	0.00
2044 On 07/02/2019 Bond Future			Sell	530	0.00
2044 On 07/02/2019 Bond Future			Sell	530	0.00
2044 On 07/02/2019 Bond Future			Buy	530	0.00
2044 On 07/02/2019 Bond Future			Buy	802	0.00
2044 On 07/02/2019 Bond Future			Sell	802	0.00
2044 On 07/02/2019 Bond Future			Sell	1,154	0.00
2044 On 07/02/2019 Bond Future			Buy	1,154	0.00
<b>R2048 Bond Future</b>					

R248 On 01/11/2018	Bond Future	Buy	1	0.00
R248 On 01/11/2018	Bond Future	Sell	1	0.00
R248 On 01/11/2018	Bond Future	Buy	6	0.00
R248 On 01/11/2018	Bond Future	Sell	6	0.00
R248 On 01/11/2018	Bond Future	Buy	7	0.00
R248 On 01/11/2018	Bond Future	Sell	7	0.00
R248 On 07/02/2019	Bond Future	Sell	7	0.00
R248 On 07/02/2019	Bond Future	Buy	7	0.00
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	14	0.00
R248 On 01/11/2018	Bond Future	Sell	14	0.00
R248 On 07/02/2019	Bond Future	Sell	14	0.00
R248 On 07/02/2019	Bond Future	Buy	14	0.00
R248 On 01/11/2018	Bond Future	Buy	17	0.00
R248 On 01/11/2018	Bond Future	Sell	17	0.00
R248 On 07/02/2019	Bond Future	Sell	17	0.00
R248 On 07/02/2019	Bond Future	Buy	17	0.00
R248 On 01/11/2018	Bond Future	Buy	19	0.00
R248 On 01/11/2018	Bond Future	Sell	19	0.00
R248 On 01/11/2018	Bond Future	Buy	28	0.00
R248 On 01/11/2018	Bond Future	Sell	28	0.00
R248 On 01/11/2018	Bond Future	Buy	50	0.00
R248 On 01/11/2018	Bond Future	Sell	50	0.00
R248 On 07/02/2019	Bond Future	Sell	50	0.00
R248 On 07/02/2019	Bond Future	Buy	50	0.00
R248 On 01/11/2018	Bond Future	Sell	88	0.00
R248 On 01/11/2018	Bond Future	Buy	88	0.00
R248 On 07/02/2019	Bond Future	Buy	88	0.00
R248 On 07/02/2019	Bond Future	Sell	88	0.00
R248 On 01/11/2018	Bond Future	Buy	220	0.00
R248 On 01/11/2018	Bond Future	Sell	220	0.00
R248 On 01/11/2018	Bond Future	Sell	282	0.00
R248 On 01/11/2018	Bond Future	Buy	282	0.00

**R207 Bond Future**

R207 On 07/02/2019	Bond Future	Sell	329	0.00
R207 On 07/02/2019	Bond Future	Buy	329	0.00
R207 On 07/02/2019	Bond Future	Sell	382	0.00
R207 On 07/02/2019	Bond Future	Buy	382	0.00
R207 On 07/02/2019	Bond Future	Sell	440	0.00
R207 On 07/02/2019	Bond Future	Buy	440	0.00
R207 On 07/02/2019	Bond Future	Sell	678	0.00
R207 On 07/02/2019	Bond Future	Buy	678	0.00
R207 On 07/02/2019	Bond Future	Sell	1,483	0.00
R207 On 07/02/2019	Bond Future	Buy	1,483	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 07/02/2019			Sell	2,980	0.00
R207 On 07/02/2019			Buy	2,980	0.00
R207 On 07/02/2019			Buy	6,292	0.00
R207 On 07/02/2019			Sell	6,292	0.00
<b>R208 Bond Futures</b>					
R208 On 07/02/2019			Buy	21	0.00
R208 On 07/02/2019			Sell	21	0.00
<b>R209 Bond Future</b>					
R209 On 07/02/2019			Buy	7	0.00
R209 On 07/02/2019			Sell	7	0.00
R209 On 07/02/2019			Buy	8	0.00
R209 On 07/02/2019			Sell	8	0.00
R209 On 07/02/2019			Buy	11	0.00
R209 On 07/02/2019			Sell	11	0.00
R209 On 07/02/2019			Buy	25	0.00
R209 On 07/02/2019			Sell	25	0.00
R209 On 07/02/2019			Buy	33	0.00
R209 On 07/02/2019			Sell	33	0.00
R209 On 07/02/2019			Buy	35	0.00
R209 On 07/02/2019			Sell	35	0.00
R209 On 02/05/2019	9.95	Call	Sell	68	0.00
R209 On 02/05/2019	9.95	Call	Buy	68	0.00
R209 On 02/05/2019	9.35	Call	Buy	68	0.00
R209 On 02/05/2019	9.35	Call	Sell	68	0.00
R209 On 02/05/2019	10.71	Put	Buy	68	0.00
R209 On 02/05/2019	10.71	Put	Sell	68	0.00
R209 On 07/02/2019			Buy	89	0.00
R209 On 07/02/2019			Sell	89	0.00
R209 On 02/05/2019	9.95	Call	Sell	90	0.00
R209 On 02/05/2019	9.95	Call	Buy	90	0.00
R209 On 02/05/2019	9.35	Call	Buy	90	0.00
R209 On 02/05/2019	9.35	Call	Sell	90	0.00
R209 On 02/05/2019	10.71	Put	Buy	90	0.00
R209 On 02/05/2019	10.71	Put	Sell	90	0.00
R209 On 02/05/2019	9.95	Call	Sell	100	0.00
R209 On 02/05/2019	9.95	Call	Buy	100	0.00
R209 On 02/05/2019	9.35	Call	Buy	100	0.00
R209 On 02/05/2019	9.35	Call	Sell	100	0.00
R209 On 02/05/2019	10.71	Put	Buy	100	0.00

R209 On 02/05/2019	Bond Future	10.71	Put	Sell	100	0.00
R209 On 07/02/2019	Bond Future			Buy	108	0.00
R209 On 07/02/2019	Bond Future			Sell	108	0.00
R209 On 07/02/2019	Bond Future			Buy	134	0.00
R209 On 07/02/2019	Bond Future			Sell	134	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Sell	250	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Buy	250	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Buy	250	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Sell	250	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Buy	250	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Sell	250	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Sell	252	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Buy	252	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Buy	252	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Sell	252	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Buy	252	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Sell	252	0.00
R209 On 07/02/2019	Bond Future			Buy	304	0.00
R209 On 07/02/2019	Bond Future			Sell	304	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Buy	318	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Sell	318	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Sell	318	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Buy	318	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Sell	318	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Buy	318	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Buy	442	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Sell	442	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Sell	442	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Buy	442	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Sell	442	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Buy	442	0.00
R209 On 07/02/2019	Bond Future			Sell	486	0.00
R209 On 07/02/2019	Bond Future			Buy	486	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Buy	562	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Sell	562	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Buy	760	0.00
R209 On 02/05/2019	Bond Future	9.95	Call	Sell	760	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Buy	760	0.00
R209 On 02/05/2019	Bond Future	9.35	Call	Sell	760	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Buy	760	0.00
R209 On 02/05/2019	Bond Future	10.71	Put	Sell	760	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Buy	5,288	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Sell	5,288	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Sell	5,850	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Buy	5,850	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R214 Bond Future</b>					
R214 On 07/02/2019	Bond Future		Buy	14	0.00
R214 On 07/02/2019	Bond Future		Sell	14	0.00
R214 On 07/02/2019	Bond Future		Buy	14	0.00
R214 On 07/02/2019	Bond Future		Sell	14	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>54,061</b>	<b>0.00</b>