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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/09/2018

TO DATE : 05/09/2018

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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	2	0.00
ALBI On 01/11/2018	Index Future		Sell	2	0.00
ALBI On 01/11/2018	Index Future		Sell	2	0.00
ALBI On 01/11/2018	Index Future		Buy	2	0.00

#### I2029 Bond Future

2029 On 01/11/2018	Bond Future		Sell	220	0.00
2029 On 01/11/2018	Bond Future		Buy	220	0.00
2029 On 01/11/2018	Bond Future		Sell	390	0.00
2029 On 01/11/2018	Bond Future		Buy	390	0.00
2029 On 01/11/2018	Bond Future		Sell	610	0.00
2029 On 01/11/2018	Bond Future		Buy	610	0.00

#### I2033 Bond Future

2033 On 01/11/2018	Bond Future			Sell	217	0.00
2033 On 01/11/2018	Bond Future			Buy	217	0.00
2033 On 01/11/2018	Bond Future			Sell	386	0.00
2033 On 01/11/2018	Bond Future			Buy	386	0.00
2033 On 01/11/2018	Bond Future			Buy	603	0.00
2033 On 01/11/2018	Bond Future			Sell	603	0.00

**I2038 Bond Future**

2038 On 01/11/2018	Bond Future			Buy	120	0.00
2038 On 01/11/2018	Bond Future			Sell	120	0.00
2038 On 01/11/2018	Bond Future			Sell	120	0.00
2038 On 01/11/2018	Bond Future			Buy	120	0.00

**R186 Bond Future**

R186 On 07/02/2019	Bond Future	8.77	Call	Buy	6	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	6	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	6	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	6	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	6	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	6	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	6	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	6	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	6	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	6	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	6	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	6	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	6	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	6	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	6	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	6	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	6	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	6	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	7	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	7	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	7	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	7	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	7	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	7	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	10	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	10	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	10	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	10	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	10	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	10	0.00
R186 On 01/11/2018	Bond Future			Sell	14	0.00
R186 On 01/11/2018	Bond Future			Buy	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/02/2019	8.77	Call	Buy	15	0.00
R186 On 07/02/2019	8.77	Call	Sell	15	0.00
R186 On 07/02/2019	8.77	Call	Buy	15	0.00
R186 On 07/02/2019	8.77	Call	Sell	15	0.00
R186 On 07/02/2019	8.77	Call	Buy	15	0.00
R186 On 07/02/2019	8.77	Call	Sell	15	0.00
R186 On 07/02/2019	8.77	Call	Buy	15	0.00
R186 On 07/02/2019	8.77	Call	Sell	15	0.00
R186 On 07/02/2019	8.77	Call	Sell	15	0.00
R186 On 07/02/2019	9.27	Call	Sell	15	0.00
R186 On 07/02/2019	9.27	Call	Buy	15	0.00
R186 On 07/02/2019	9.27	Call	Sell	15	0.00
R186 On 07/02/2019	9.27	Call	Buy	15	0.00
R186 On 07/02/2019	9.27	Call	Sell	15	0.00
R186 On 07/02/2019	9.27	Call	Buy	15	0.00
R186 On 07/02/2019	9.27	Call	Sell	15	0.00
R186 On 07/02/2019	9.27	Call	Buy	15	0.00
R186 On 07/02/2019	9.92	Put	Buy	15	0.00
R186 On 07/02/2019	9.92	Put	Sell	15	0.00
R186 On 07/02/2019	9.92	Put	Buy	15	0.00
R186 On 07/02/2019	9.92	Put	Sell	15	0.00
R186 On 07/02/2019	9.92	Put	Buy	15	0.00
R186 On 07/02/2019	9.92	Put	Sell	15	0.00
R186 On 07/02/2019	9.92	Put	Buy	15	0.00
R186 On 01/11/2018			Sell	16	0.00
R186 On 01/11/2018			Buy	16	0.00
R186 On 07/02/2019	8.77	Call	Buy	17	0.00
R186 On 07/02/2019	8.77	Call	Sell	17	0.00
R186 On 07/02/2019	9.27	Call	Sell	17	0.00
R186 On 07/02/2019	9.27	Call	Buy	17	0.00
R186 On 07/02/2019	9.92	Put	Buy	17	0.00
R186 On 07/02/2019	9.92	Put	Sell	17	0.00
R186 On 01/11/2018			Sell	21	0.00
R186 On 01/11/2018			Buy	21	0.00
R186 On 01/11/2018			Sell	22	0.00
R186 On 01/11/2018			Buy	22	0.00
R186 On 01/11/2018			Sell	22	0.00
R186 On 01/11/2018			Buy	22	0.00
R186 On 07/02/2019	8.77	Call	Buy	23	0.00
R186 On 07/02/2019	8.77	Call	Sell	23	0.00
R186 On 07/02/2019	9.27	Call	Sell	23	0.00
R186 On 07/02/2019	9.27	Call	Buy	23	0.00

R186 On 07/02/2019	Bond Future	9.92	Put	Buy	23	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	23	0.00
R186 On 01/11/2018	Bond Future			Sell	36	0.00
R186 On 01/11/2018	Bond Future			Buy	36	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	65	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	65	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	65	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	65	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	65	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	65	0.00
R186 On 01/11/2018	Bond Future			Sell	67	0.00
R186 On 01/11/2018	Bond Future			Buy	67	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	71	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	71	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	71	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	71	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	71	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	71	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	93	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	93	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	93	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	93	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	93	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	93	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	120	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	120	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	120	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	120	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	120	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	120	0.00
R186 On 01/11/2018	Bond Future			Sell	148	0.00
R186 On 01/11/2018	Bond Future			Buy	148	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	192	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	192	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	192	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	192	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	192	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	192	0.00
R186 On 01/11/2018	Bond Future			Sell	230	0.00
R186 On 01/11/2018	Bond Future			Buy	230	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	231	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	231	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	231	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	231	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	231	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	231	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	263	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	263	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	263	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	263	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	263	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	263	0.00
R186 On 01/11/2018	Bond Future			Buy	302	0.00
R186 On 01/11/2018	Bond Future			Sell	302	0.00
R186 On 01/11/2018	Bond Future			Sell	302	0.00
R186 On 01/11/2018	Bond Future			Buy	302	0.00
R186 On 01/11/2018	Bond Future			Sell	1,100	0.00
R186 On 01/11/2018	Bond Future			Buy	1,100	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	1,160	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	1,160	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	1,160	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	1,160	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	1,160	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	1,160	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Sell	1,170	0.00
R186 On 07/02/2019	Bond Future	8.77	Call	Buy	1,170	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Sell	1,170	0.00
R186 On 07/02/2019	Bond Future	9.27	Call	Buy	1,170	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Sell	1,170	0.00
R186 On 07/02/2019	Bond Future	9.92	Put	Buy	1,170	0.00
R186 On 01/11/2018	Bond Future			Buy	1,330	0.00
R186 On 01/11/2018	Bond Future			Sell	1,330	0.00

**R2030 Bond Future**

2030 On 01/11/2018	Bond Future			Sell	230	0.00
2030 On 01/11/2018	Bond Future			Buy	230	0.00
2030 On 01/11/2018	Bond Future			Sell	1,120	0.00
2030 On 01/11/2018	Bond Future			Buy	1,120	0.00
2030 On 01/11/2018	Bond Future			Buy	1,350	0.00
2030 On 01/11/2018	Bond Future			Sell	1,350	0.00

**R2032 Bond Future**

2032 On 01/11/2018	Bond Future			Sell	180	0.00
2032 On 01/11/2018	Bond Future			Buy	180	0.00
2032 On 01/11/2018	Bond Future			Sell	870	0.00
2032 On 01/11/2018	Bond Future			Buy	870	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
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**R2035 Bond Future**

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

**R2037 Bond Future**

2037 On 01/11/2018	Bond Future	Sell	220	0.00
2037 On 01/11/2018	Bond Future	Buy	220	0.00
2037 On 01/11/2018	Bond Future	Sell	360	0.00
2037 On 01/11/2018	Bond Future	Buy	360	0.00
2037 On 01/11/2018	Bond Future	Sell	580	0.00
2037 On 01/11/2018	Bond Future	Buy	580	0.00

**R2040 Bond Future**

2040 On 01/11/2018	Bond Future	Sell	90	0.00
2040 On 01/11/2018	Bond Future	Buy	90	0.00
2040 On 01/11/2018	Bond Future	Sell	430	0.00
2040 On 01/11/2018	Bond Future	Buy	430	0.00
2040 On 01/11/2018	Bond Future	Buy	520	0.00
2040 On 01/11/2018	Bond Future	Sell	520	0.00
2040 On 01/11/2018	Bond Future	Sell	520	0.00
2040 On 01/11/2018	Bond Future	Buy	520	0.00
2040 On 01/11/2018	Bond Future	Buy	520	0.00
2040 On 01/11/2018	Bond Future	Sell	520	0.00

**R2044 Bond Future**

2044 On 01/11/2018	Bond Future	Buy	50	0.00
2044 On 01/11/2018	Bond Future	Sell	50	0.00
2044 On 01/11/2018	Bond Future	Sell	50	0.00
2044 On 01/11/2018	Bond Future	Buy	50	0.00

**R2048 Bond Future**

R248 On 01/11/2018	Bond Future	Sell	38	0.00
R248 On 01/11/2018	Bond Future	Buy	38	0.00
R248 On 01/11/2018	Bond Future	Sell	144	0.00
R248 On 01/11/2018	Bond Future	Buy	144	0.00
R248 On 01/11/2018	Bond Future	Buy	210	0.00
R248 On 01/11/2018	Bond Future	Sell	210	0.00
R248 On 01/11/2018	Bond Future	Buy	210	0.00
R248 On 01/11/2018	Bond Future	Sell	210	0.00
R248 On 01/11/2018	Bond Future	Sell	217	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 01/11/2018			Buy	217	0.00
R248 On 01/11/2018			Sell	226	0.00
R248 On 01/11/2018			Buy	226	0.00
R248 On 01/11/2018			Sell	763	0.00
R248 On 01/11/2018			Buy	763	0.00
R248 On 01/11/2018			Sell	1,396	0.00
R248 On 01/11/2018			Buy	1,396	0.00
R248 On 01/11/2018			Buy	2,784	0.00
R248 On 01/11/2018			Sell	2,784	0.00

**R208 Bond Futures**

R208 On 01/11/2018			Sell	59	0.00
R208 On 01/11/2018			Buy	59	0.00
R208 On 01/11/2018			Buy	59	0.00
R208 On 01/11/2018			Sell	59	0.00

**R209 Bond Future**

R209 On 01/11/2018			Sell	6	0.00
R209 On 01/11/2018			Buy	6	0.00
R209 On 01/11/2018			Sell	12	0.00
R209 On 01/11/2018			Buy	12	0.00
R209 On 01/11/2018			Sell	13	0.00
R209 On 01/11/2018			Buy	13	0.00
R209 On 01/11/2018			Sell	15	0.00
R209 On 01/11/2018			Buy	15	0.00
R209 On 01/11/2018			Sell	76	0.00
R209 On 01/11/2018			Buy	76	0.00
R209 On 01/11/2018			Sell	82	0.00
R209 On 01/11/2018			Buy	82	0.00
R209 On 01/11/2018			Sell	131	0.00
R209 On 01/11/2018			Buy	131	0.00
R209 On 01/11/2018			Buy	131	0.00
R209 On 01/11/2018			Sell	131	0.00
R209 On 01/11/2018			Sell	152	0.00
R209 On 01/11/2018			Buy	152	0.00
R209 On 01/11/2018			Sell	164	0.00
R209 On 01/11/2018			Buy	164	0.00
R209 On 01/11/2018			Sell	167	0.00
R209 On 01/11/2018			Buy	167	0.00
R209 On 01/11/2018			Sell	180	0.00
R209 On 01/11/2018			Buy	180	0.00

R209 On 01/11/2018	Bond Future	Sell	201	0.00
R209 On 01/11/2018	Bond Future	Buy	201	0.00
R209 On 01/11/2018	Bond Future	Sell	216	0.00
R209 On 01/11/2018	Bond Future	Buy	216	0.00

**R212 Bond Future**

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

**Grand Total for Daily Detailed Turnover: 35,012 0.00**