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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/03/2018

TO DATE : 13/03/2018

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

R186 On 03/05/2018	Bond Future		Sell	2	0.00
R186 On 03/05/2018	Bond Future		Buy	2	0.00
R186 On 03/05/2018	Bond Future		Sell	12	0.00
R186 On 03/05/2018	Bond Future		Buy	12	0.00
R186 On 03/05/2018	Bond Future		Sell	20	0.00
R186 On 03/05/2018	Bond Future		Sell	20	0.00
R186 On 03/05/2018	Bond Future		Buy	20	0.00
R186 On 03/05/2018	Bond Future		Buy	20	0.00
R186 On 03/05/2018	Bond Future		Sell	36	0.00
R186 On 03/05/2018	Bond Future		Buy	36	0.00
R186 On 03/05/2018	Bond Future		Buy	57	0.00
R186 On 03/05/2018	Bond Future		Sell	57	0.00
R186 On 03/05/2018	Bond Future		Buy	66	0.00
R186 On 03/05/2018	Bond Future		Sell	66	0.00

R186 On 03/05/2018	Bond Future	Sell	85	0.00
R186 On 03/05/2018	Bond Future	Buy	85	0.00
R186 On 03/05/2018	Bond Future	Sell	109	0.00
R186 On 03/05/2018	Bond Future	Buy	109	0.00
R186 On 03/05/2018	Bond Future	Sell	136	0.00
R186 On 03/05/2018	Bond Future	Buy	136	0.00
R186 On 03/05/2018	Bond Future	Sell	503	0.00
R186 On 03/05/2018	Bond Future	Buy	503	0.00

**R2023 Bond Future**

R023 On 03/05/2018	Bond Future	Sell	2	0.00
R023 On 03/05/2018	Bond Future	Buy	2	0.00
R023 On 03/05/2018	Bond Future	Sell	2	0.00
R023 On 03/05/2018	Bond Future	Buy	2	0.00
R023 On 03/05/2018	Bond Future	Buy	5	0.00
R023 On 03/05/2018	Bond Future	Sell	5	0.00
R023 On 03/05/2018	Bond Future	Sell	5	0.00
R023 On 03/05/2018	Bond Future	Buy	5	0.00
R023 On 03/05/2018	Bond Future	Sell	6	0.00
R023 On 03/05/2018	Bond Future	Buy	6	0.00
R023 On 03/05/2018	Bond Future	Sell	9	0.00
R023 On 03/05/2018	Bond Future	Buy	9	0.00
R023 On 03/05/2018	Bond Future	Buy	9	0.00
R023 On 03/05/2018	Bond Future	Sell	9	0.00
R023 On 03/05/2018	Bond Future	Sell	10	0.00
R023 On 03/05/2018	Bond Future	Buy	10	0.00
R023 On 03/05/2018	Bond Future	Sell	15	0.00
R023 On 03/05/2018	Bond Future	Buy	15	0.00
R023 On 03/05/2018	Bond Future	Buy	23	0.00
R023 On 03/05/2018	Bond Future	Sell	23	0.00
R023 On 03/05/2018	Bond Future	Sell	23	0.00
R023 On 03/05/2018	Bond Future	Buy	23	0.00
R023 On 03/05/2018	Bond Future	Sell	40	0.00
R023 On 03/05/2018	Bond Future	Buy	40	0.00
R023 On 03/05/2018	Bond Future	Sell	41	0.00
R023 On 03/05/2018	Bond Future	Buy	41	0.00
R023 On 03/05/2018	Bond Future	Sell	47	0.00
R023 On 03/05/2018	Bond Future	Buy	47	0.00
R023 On 03/05/2018	Bond Future	Buy	47	0.00
R023 On 03/05/2018	Bond Future	Sell	47	0.00
R023 On 03/05/2018	Bond Future	Sell	49	0.00
R023 On 03/05/2018	Bond Future	Buy	49	0.00
R023 On 03/05/2018	Bond Future	Buy	70	0.00
R023 On 03/05/2018	Bond Future	Sell	70	0.00
R023 On 03/05/2018	Bond Future	Buy	81	0.00
R023 On 03/05/2018	Bond Future	Sell	81	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/05/2018	Bond Future		Sell	82	0.00
R023 On 03/05/2018	Bond Future		Buy	82	0.00
R023 On 03/05/2018	Bond Future		Sell	88	0.00
R023 On 03/05/2018	Bond Future		Buy	88	0.00
R023 On 03/05/2018	Bond Future		Sell	93	0.00
R023 On 03/05/2018	Bond Future		Buy	93	0.00
R023 On 03/05/2018	Bond Future		Sell	111	0.00
R023 On 03/05/2018	Bond Future		Buy	111	0.00
R023 On 03/05/2018	Bond Future		Buy	116	0.00
R023 On 03/05/2018	Bond Future		Sell	116	0.00
R023 On 03/05/2018	Bond Future		Sell	123	0.00
R023 On 03/05/2018	Bond Future		Buy	123	0.00
R023 On 03/05/2018	Bond Future		Sell	147	0.00
R023 On 03/05/2018	Bond Future		Buy	147	0.00
R023 On 03/05/2018	Bond Future		Buy	275	0.00
R023 On 03/05/2018	Bond Future		Sell	275	0.00
R023 On 03/05/2018	Bond Future		Sell	299	0.00
R023 On 03/05/2018	Bond Future		Buy	299	0.00
R023 On 03/05/2018	Bond Future		Sell	510	0.00
R023 On 03/05/2018	Bond Future		Buy	510	0.00
R023 On 03/05/2018	Bond Future		Buy	512	0.00
R023 On 03/05/2018	Bond Future		Sell	512	0.00
R023 On 03/05/2018	Bond Future		Sell	547	0.00
R023 On 03/05/2018	Bond Future		Buy	547	0.00
R023 On 03/05/2018	Bond Future		Buy	1,106	0.00
R023 On 03/05/2018	Bond Future		Sell	1,106	0.00
R023 On 03/05/2018	Bond Future		Sell	1,106	0.00
R023 On 03/05/2018	Bond Future		Buy	1,106	0.00
R023 On 03/05/2018	Bond Future		Buy	1,157	0.00
R023 On 03/05/2018	Bond Future		Sell	1,157	0.00
<b>R204 Bond Future</b>					
R204 On 03/05/2018	Bond Future		Sell	140	0.00
R204 On 03/05/2018	Bond Future		Buy	140	0.00
R204 On 03/05/2018	Bond Future		Sell	140	0.00
R204 On 03/05/2018	Bond Future		Buy	140	0.00
R204 On 03/05/2018	Bond Future		Buy	280	0.00
R204 On 03/05/2018	Bond Future		Sell	280	0.00
<b>R207 Bond Future</b>					
R207 On 03/05/2018	Bond Future		Buy	20	0.00

R207 On 03/05/2018	Bond Future	Sell	20	0.00
R207 On 03/05/2018	Bond Future	Sell	20	0.00
R207 On 03/05/2018	Bond Future	Buy	20	0.00
R207 On 03/05/2018	Bond Future	Sell	104	0.00
R207 On 03/05/2018	Bond Future	Buy	104	0.00
R207 On 03/05/2018	Bond Future	Buy	104	0.00
R207 On 03/05/2018	Bond Future	Sell	104	0.00

**R214 Bond Future**

R214 On 03/05/2018	Bond Future	Buy	5	0.00
R214 On 03/05/2018	Bond Future	Sell	5	0.00
R214 On 03/05/2018	Bond Future	Sell	5	0.00
R214 On 03/05/2018	Bond Future	Buy	5	0.00

**Grand Total for Daily Detailed Turnover: 8,620 0.00**