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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/03/2018

TO DATE : 27/03/2018

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

ALBI On 03/05/2018	Index Future		Buy	2	0.00
ALBI On 03/05/2018	Index Future		Sell	2	0.00
ALBI On 03/05/2018	Index Future		Buy	2	0.00
ALBI On 03/05/2018	Index Future		Sell	2	0.00

#### I2038 Bond Future

2038 On 03/05/2018	Bond Future		Sell	70	0.00
2038 On 03/05/2018	Bond Future		Buy	70	0.00

#### I2050 Bond Future

2050 On 03/05/2018	Bond Future		Sell	110	0.00
2050 On 03/05/2018	Bond Future		Buy	110	0.00

#### R186 Bond Future

R186 On 03/05/2018	Bond Future	Buy	6	0.00
R186 On 03/05/2018	Bond Future	Sell	6	0.00
R186 On 03/05/2018	Bond Future	Sell	6	0.00
R186 On 03/05/2018	Bond Future	Buy	6	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	7	0.00
R186 On 03/05/2018	Bond Future	Buy	7	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	14	0.00
R186 On 03/05/2018	Bond Future	Buy	14	0.00
R186 On 03/05/2018	Bond Future	Sell	16	0.00
R186 On 03/05/2018	Bond Future	Buy	16	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	Sell	21	0.00
R186 On 03/05/2018	Bond Future	Buy	21	0.00
R186 On 03/05/2018	Bond Future	Sell	21	0.00
R186 On 03/05/2018	Bond Future	Buy	21	0.00
R186 On 03/05/2018	Bond Future	Sell	25	0.00
R186 On 03/05/2018	Bond Future	Buy	25	0.00
R186 On 03/05/2018	Bond Future	Sell	44	0.00
R186 On 03/05/2018	Bond Future	Buy	44	0.00
R186 On 03/05/2018	Bond Future	Sell	45	0.00
R186 On 03/05/2018	Bond Future	Buy	45	0.00
R186 On 03/05/2018	Bond Future	Sell	53	0.00
R186 On 03/05/2018	Bond Future	Buy	53	0.00
R186 On 03/05/2018	Bond Future	Sell	90	0.00
R186 On 03/05/2018	Bond Future	Buy	90	0.00
R186 On 03/05/2018	Bond Future	Sell	127	0.00
R186 On 03/05/2018	Bond Future	Buy	127	0.00
R186 On 03/05/2018	Bond Future	Sell	204	0.00
R186 On 03/05/2018	Bond Future	Buy	204	0.00
R186 On 03/05/2018	Bond Future	Sell	236	0.00
R186 On 03/05/2018	Bond Future	Buy	236	0.00
R186 On 03/05/2018	Bond Future	Buy	254	0.00
R186 On 03/05/2018	Bond Future	Sell	254	0.00
R186 On 03/05/2018	Bond Future	Sell	254	0.00
R186 On 03/05/2018	Bond Future	Buy	254	0.00
R186 On 03/05/2018	Bond Future	Sell	261	0.00
R186 On 03/05/2018	Bond Future	Buy	261	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Buy	263	0.00
R186 On 03/05/2018	Bond Future		Sell	263	0.00
R186 On 03/05/2018	Bond Future		Sell	263	0.00
R186 On 03/05/2018	Bond Future		Buy	263	0.00
R186 On 03/05/2018	Bond Future		Buy	270	0.00
R186 On 03/05/2018	Bond Future		Sell	270	0.00
R186 On 03/05/2018	Bond Future		Sell	2,000	0.00
R186 On 03/05/2018	Bond Future		Buy	2,000	0.00
<b>R202 Bond Future</b>					
R202 On 03/05/2018	Bond Future		Buy	46	0.00
R202 On 03/05/2018	Bond Future		Sell	46	0.00
R202 On 03/05/2018	Bond Future		Sell	46	0.00
R202 On 03/05/2018	Bond Future		Buy	46	0.00
<b>R2035 Bond Future</b>					
R035 On 03/05/2018	Bond Future		Buy	843	0.00
R035 On 03/05/2018	Bond Future		Sell	843	0.00
<b>R2037 Bond Future</b>					
2037 On 03/05/2018	Bond Future		Buy	1,000	0.00
2037 On 03/05/2018	Bond Future		Sell	1,000	0.00
<b>R2040 Bond Future</b>					
2040 On 03/05/2018	Bond Future		Buy	24	0.00
2040 On 03/05/2018	Bond Future		Sell	24	0.00
2040 On 03/05/2018	Bond Future		Buy	29	0.00
2040 On 03/05/2018	Bond Future		Sell	29	0.00
2040 On 03/05/2018	Bond Future		Sell	50	0.00
2040 On 03/05/2018	Bond Future		Buy	50	0.00
2040 On 03/05/2018	Bond Future		Buy	50	0.00
2040 On 03/05/2018	Bond Future		Sell	50	0.00
2040 On 03/05/2018	Bond Future		Sell	100	0.00
2040 On 03/05/2018	Bond Future		Buy	100	0.00
2040 On 03/05/2018	Bond Future		Sell	100	0.00
2040 On 03/05/2018	Bond Future		Buy	100	0.00
2040 On 03/05/2018	Bond Future		Sell	200	0.00
2040 On 03/05/2018	Bond Future		Buy	200	0.00
2040 On 03/05/2018	Bond Future		Buy	223	0.00
2040 On 03/05/2018	Bond Future		Sell	223	0.00
2040 On 03/05/2018	Bond Future		Sell	250	0.00

2040 On 03/05/2018	Bond Future	Buy	250	0.00
2040 On 03/05/2018	Bond Future	Buy	420	0.00
2040 On 03/05/2018	Bond Future	Sell	420	0.00
2040 On 03/05/2018	Bond Future	Sell	500	0.00
2040 On 03/05/2018	Bond Future	Buy	500	0.00
2040 On 03/05/2018	Bond Future	Sell	746	0.00
2040 On 03/05/2018	Bond Future	Buy	746	0.00
2040 On 03/05/2018	Bond Future	Sell	2,000	0.00
2040 On 03/05/2018	Bond Future	Buy	2,000	0.00
2040 On 03/05/2018	Bond Future	Sell	3,200	0.00
2040 On 03/05/2018	Bond Future	Buy	3,200	0.00

**R2044 Bond Future**

2044 On 03/05/2018	Bond Future	Buy	1,000	0.00
2044 On 03/05/2018	Bond Future	Sell	1,000	0.00

**R2048 Bond Future**

R248 On 03/05/2018	Bond Future	Buy	7	0.00
R248 On 03/05/2018	Bond Future	Sell	7	0.00
R248 On 03/05/2018	Bond Future	Buy	7	0.00
R248 On 03/05/2018	Bond Future	Sell	7	0.00

**R208 Bond Futures**

R208 On 03/05/2018	Bond Future	Buy	1	0.00
R208 On 03/05/2018	Bond Future	Sell	1	0.00
R208 On 03/05/2018	Bond Future	Buy	24	0.00
R208 On 03/05/2018	Bond Future	Sell	24	0.00
R208 On 03/05/2018	Bond Future	Buy	31	0.00
R208 On 03/05/2018	Bond Future	Sell	31	0.00
R208 On 03/05/2018	Bond Future	Buy	32	0.00
R208 On 03/05/2018	Bond Future	Sell	32	0.00
R208 On 03/05/2018	Bond Future	Buy	55	0.00
R208 On 03/05/2018	Bond Future	Sell	55	0.00
R208 On 03/05/2018	Bond Future	Buy	126	0.00
R208 On 03/05/2018	Bond Future	Sell	126	0.00
R208 On 03/05/2018	Bond Future	Buy	211	0.00
R208 On 03/05/2018	Bond Future	Sell	211	0.00
R208 On 03/05/2018	Bond Future	Sell	480	0.00
R208 On 03/05/2018	Bond Future	Buy	480	0.00

**R209 Bond Future**

R209 On 03/05/2018	Bond Future	Buy	49	0.00
R209 On 03/05/2018	Bond Future	Sell	49	0.00
R209 On 03/05/2018	Bond Future	Buy	56	0.00
R209 On 03/05/2018	Bond Future	Sell	56	0.00
R209 On 03/05/2018	Bond Future	Buy	83	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/05/2018			Sell	83	0.00
R209 On 03/05/2018			Buy	118	0.00
R209 On 03/05/2018			Sell	118	0.00
R209 On 03/05/2018			Sell	250	0.00
R209 On 03/05/2018			Buy	250	0.00
R209 On 03/05/2018	9.30	Call	Sell	1,321	0.00
R209 On 03/05/2018	9.30	Call	Buy	1,321	0.00
R209 On 03/05/2018	9.30	Call	Buy	1,321	0.00
R209 On 03/05/2018	9.30	Call	Sell	1,321	0.00
R209 On 03/05/2018	8.95	Call	Buy	1,321	0.00
R209 On 03/05/2018	8.95	Call	Sell	1,321	0.00
R209 On 03/05/2018	8.95	Call	Sell	1,321	0.00
R209 On 03/05/2018	8.95	Call	Buy	1,321	0.00

**R214 Bond Future**

R214 On 03/05/2018			Buy	29	0.00
R214 On 03/05/2018			Sell	29	0.00
R214 On 03/05/2018			Buy	35	0.00
R214 On 03/05/2018			Sell	35	0.00
R214 On 03/05/2018			Buy	40	0.00
R214 On 03/05/2018			Sell	40	0.00
R214 On 03/05/2018			Buy	41	0.00
R214 On 03/05/2018			Sell	41	0.00
R214 On 03/05/2018			Buy	48	0.00
R214 On 03/05/2018			Sell	48	0.00
R214 On 03/05/2018			Buy	60	0.00
R214 On 03/05/2018			Sell	60	0.00
R214 On 03/05/2018			Buy	60	0.00
R214 On 03/05/2018			Sell	60	0.00
R214 On 03/05/2018			Buy	270	0.00
R214 On 03/05/2018			Sell	270	0.00
R214 On 03/05/2018			Buy	420	0.00
R214 On 03/05/2018			Sell	420	0.00
R214 On 03/05/2018			Buy	459	0.00
R214 On 03/05/2018			Sell	459	0.00
R214 On 03/05/2018			Buy	510	0.00
R214 On 03/05/2018			Sell	510	0.00
R214 On 03/05/2018			Buy	1,972	0.00
R214 On 03/05/2018			Sell	1,972	0.00

**Grand Total for Daily Detailed Turnover:**

**26,303**

**0.00**