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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/04/2018

TO DATE : 06/04/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 03/05/2018	Bond Future		Buy	6	0.00
2025 On 03/05/2018	Bond Future		Sell	6	0.00
<b>I2038 Bond Future</b>					
2038 On 03/05/2018	Bond Future		Buy	10	0.00
2038 On 03/05/2018	Bond Future		Sell	10	0.00
<b>R186 Bond Future</b>					
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	10	0.00
R186 On 03/05/2018	Bond Future		Buy	10	0.00
R186 On 03/05/2018	Bond Future		Sell	15	0.00
R186 On 03/05/2018	Bond Future		Buy	15	0.00

R186 On 03/05/2018	Bond Future	Sell	35	0.00
R186 On 03/05/2018	Bond Future	Buy	35	0.00
R186 On 03/05/2018	Bond Future	Buy	69	0.00
R186 On 03/05/2018	Bond Future	Sell	69	0.00
R186 On 03/05/2018	Bond Future	Sell	99	0.00
R186 On 03/05/2018	Bond Future	Buy	99	0.00
R186 On 03/05/2018	Bond Future	Buy	99	0.00
R186 On 03/05/2018	Bond Future	Sell	99	0.00
R186 On 03/05/2018	Bond Future	Buy	131	0.00
R186 On 03/05/2018	Bond Future	Sell	131	0.00
R186 On 03/05/2018	Bond Future	Sell	131	0.00
R186 On 03/05/2018	Bond Future	Buy	131	0.00
R186 On 03/05/2018	Bond Future	Buy	600	0.00
R186 On 03/05/2018	Bond Future	Sell	600	0.00

**R2023 Bond Future**

R023 On 03/05/2018	Bond Future	Buy	560	0.00
R023 On 03/05/2018	Bond Future	Sell	560	0.00
R023 On 03/05/2018	Bond Future	Sell	560	0.00
R023 On 03/05/2018	Bond Future	Buy	560	0.00

**R2040 Bond Future**

2040 On 03/05/2018	Bond Future	Sell	1	0.00
2040 On 03/05/2018	Bond Future	Buy	1	0.00
2040 On 03/05/2018	Bond Future	Sell	2	0.00
2040 On 03/05/2018	Bond Future	Buy	2	0.00
2040 On 03/05/2018	Bond Future	Sell	3	0.00
2040 On 03/05/2018	Bond Future	Buy	3	0.00
2040 On 03/05/2018	Bond Future	Sell	3	0.00
2040 On 03/05/2018	Bond Future	Buy	3	0.00
2040 On 03/05/2018	Bond Future	Sell	5	0.00
2040 On 03/05/2018	Bond Future	Buy	5	0.00
2040 On 03/05/2018	Bond Future	Sell	15	0.00
2040 On 03/05/2018	Bond Future	Buy	15	0.00
2040 On 03/05/2018	Bond Future	Sell	60	0.00
2040 On 03/05/2018	Bond Future	Buy	60	0.00
2040 On 03/05/2018	Bond Future	Sell	60	0.00
2040 On 03/05/2018	Bond Future	Buy	60	0.00
2040 On 03/05/2018	Bond Future	Sell	303	0.00
2040 On 03/05/2018	Bond Future	Buy	303	0.00
2040 On 03/05/2018	Bond Future	Sell	708	0.00
2040 On 03/05/2018	Bond Future	Buy	708	0.00

**R2044 Bond Future**

2044 On 03/05/2018	Bond Future	Sell	9	0.00
2044 On 03/05/2018	Bond Future	Buy	9	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
2044 On 03/05/2018	Bond Future		Sell	199	0.00
2044 On 03/05/2018	Bond Future		Buy	199	0.00
2044 On 03/05/2018	Bond Future		Sell	250	0.00
2044 On 03/05/2018	Bond Future		Buy	250	0.00
2044 On 03/05/2018	Bond Future		Buy	458	0.00
2044 On 03/05/2018	Bond Future		Sell	458	0.00
<b>R209 Bond Future</b>					
R209 On 03/05/2018	Bond Future		Sell	4	0.00
R209 On 03/05/2018	Bond Future		Buy	4	0.00
R209 On 03/05/2018	Bond Future		Sell	56	0.00
R209 On 03/05/2018	Bond Future		Buy	56	0.00
R209 On 03/05/2018	Bond Future		Sell	60	0.00
R209 On 03/05/2018	Bond Future		Buy	60	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,530</b>	<b>0.00</b>