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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/04/2018

TO DATE : 17/04/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Buy	1	0.00
2025 On 02/08/2018	Bond Future		Sell	1	0.00
2025 On 02/08/2018	Bond Future		Sell	2	0.00
2025 On 02/08/2018	Bond Future		Buy	2	0.00
2025 On 02/08/2018	Bond Future		Sell	2	0.00
2025 On 02/08/2018	Bond Future		Buy	2	0.00

2025 On 02/08/2018	Bond Future	Buy	6	0.00
2025 On 02/08/2018	Bond Future	Sell	6	0.00
2025 On 02/08/2018	Bond Future	Buy	6	0.00
2025 On 02/08/2018	Bond Future	Sell	6	0.00
2025 On 02/08/2018	Bond Future	Buy	7	0.00
2025 On 02/08/2018	Bond Future	Sell	7	0.00
2025 On 02/08/2018	Bond Future	Buy	33	0.00
2025 On 02/08/2018	Bond Future	Sell	33	0.00
2025 On 02/08/2018	Bond Future	Buy	33	0.00
2025 On 02/08/2018	Bond Future	Sell	33	0.00
2025 On 02/08/2018	Bond Future	Sell	75	0.00
2025 On 02/08/2018	Bond Future	Buy	75	0.00
2025 On 02/08/2018	Bond Future	Buy	81	0.00
2025 On 02/08/2018	Bond Future	Sell	81	0.00
2025 On 02/08/2018	Bond Future	Sell	250	0.00
2025 On 02/08/2018	Bond Future	Buy	250	0.00

**I2029 Bond Future**

2029 On 03/05/2018	Bond Future	Buy	300	0.00
2029 On 03/05/2018	Bond Future	Sell	300	0.00
2029 On 02/08/2018	Bond Future	Sell	300	0.00
2029 On 02/08/2018	Bond Future	Buy	300	0.00
2029 On 03/05/2018	Bond Future	Buy	1,070	0.00
2029 On 03/05/2018	Bond Future	Sell	1,070	0.00
2029 On 02/08/2018	Bond Future	Sell	1,070	0.00
2029 On 02/08/2018	Bond Future	Buy	1,070	0.00
2029 On 03/05/2018	Bond Future	Buy	1,370	0.00
2029 On 03/05/2018	Bond Future	Sell	1,370	0.00
2029 On 02/08/2018	Bond Future	Buy	1,370	0.00
2029 On 02/08/2018	Bond Future	Sell	1,370	0.00

**I2038 Bond Future**

2038 On 03/05/2018	Bond Future	Buy	1,454	0.00
2038 On 03/05/2018	Bond Future	Sell	1,454	0.00
2038 On 02/08/2018	Bond Future	Sell	1,454	0.00
2038 On 02/08/2018	Bond Future	Buy	1,454	0.00
2038 On 03/05/2018	Bond Future	Buy	1,700	0.00
2038 On 03/05/2018	Bond Future	Sell	1,700	0.00
2038 On 02/08/2018	Bond Future	Sell	1,700	0.00
2038 On 02/08/2018	Bond Future	Buy	1,700	0.00
2038 On 03/05/2018	Bond Future	Buy	3,154	0.00
2038 On 03/05/2018	Bond Future	Sell	3,154	0.00
2038 On 02/08/2018	Bond Future	Buy	3,154	0.00
2038 On 02/08/2018	Bond Future	Sell	3,154	0.00

**I2046 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 03/05/2018			Sell	2,700	0.00
2046 On 03/05/2018			Buy	2,700	0.00
2046 On 03/05/2018			Buy	2,700	0.00
2046 On 03/05/2018			Sell	2,700	0.00
2046 On 02/08/2018			Sell	2,700	0.00
2046 On 02/08/2018			Buy	2,700	0.00
2046 On 02/08/2018			Sell	2,700	0.00
2046 On 02/08/2018			Buy	2,700	0.00

#### I2050 Bond Future

2050 On 03/05/2018			Sell	2,625	0.00
2050 On 03/05/2018			Buy	2,625	0.00
2050 On 03/05/2018			Buy	2,625	0.00
2050 On 03/05/2018			Sell	2,625	0.00
2050 On 02/08/2018			Sell	2,625	0.00
2050 On 02/08/2018			Buy	2,625	0.00
2050 On 02/08/2018			Sell	2,625	0.00
2050 On 02/08/2018			Buy	2,625	0.00

#### R186 Bond Future

R186 On 03/05/2018			Buy	7	0.00
R186 On 03/05/2018			Sell	7	0.00
R186 On 03/05/2018			Buy	7	0.00
R186 On 03/05/2018			Sell	7	0.00
R186 On 07/02/2019			Sell	7	0.00
R186 On 07/02/2019			Buy	7	0.00
R186 On 03/05/2018			Buy	8	0.00
R186 On 03/05/2018			Sell	8	0.00
R186 On 03/05/2018			Sell	10	0.00
R186 On 03/05/2018			Buy	10	0.00
R186 On 03/05/2018			Buy	18	0.00
R186 On 03/05/2018			Sell	18	0.00
R186 On 03/05/2018			Buy	18	0.00
R186 On 03/05/2018			Sell	18	0.00
R186 On 07/02/2019			Sell	18	0.00
R186 On 07/02/2019			Buy	18	0.00
R186 On 03/05/2018			Buy	122	0.00
R186 On 03/05/2018			Sell	122	0.00
R186 On 03/05/2018			Buy	122	0.00
R186 On 03/05/2018			Sell	122	0.00
R186 On 07/02/2019			Sell	122	0.00

R186 On 07/02/2019	Bond Future	Buy	122	0.00
R186 On 03/05/2018	Bond Future	Buy	147	0.00
R186 On 03/05/2018	Bond Future	Sell	147	0.00
R186 On 07/02/2019	Bond Future	Buy	147	0.00
R186 On 07/02/2019	Bond Future	Sell	147	0.00
R186 On 03/05/2018	Bond Future	Buy	155	0.00
R186 On 03/05/2018	Bond Future	Sell	155	0.00

**R197 Bond Future**

R197 On 03/05/2018	Bond Future	Buy	1,400	0.00
R197 On 03/05/2018	Bond Future	Sell	1,400	0.00
R197 On 03/05/2018	Bond Future	Buy	1,400	0.00
R197 On 03/05/2018	Bond Future	Sell	1,400	0.00
R197 On 02/08/2018	Bond Future	Sell	1,400	0.00
R197 On 02/08/2018	Bond Future	Buy	1,400	0.00
R197 On 02/08/2018	Bond Future	Buy	1,400	0.00
R197 On 02/08/2018	Bond Future	Sell	1,400	0.00

**R202 Bond Future**

R202 On 03/05/2018	Bond Future	Buy	150	0.00
R202 On 03/05/2018	Bond Future	Sell	150	0.00
R202 On 02/08/2018	Bond Future	Sell	150	0.00
R202 On 02/08/2018	Bond Future	Buy	150	0.00
R202 On 03/05/2018	Bond Future	Buy	223	0.00
R202 On 03/05/2018	Bond Future	Sell	223	0.00
R202 On 02/08/2018	Bond Future	Sell	223	0.00
R202 On 02/08/2018	Bond Future	Buy	223	0.00
R202 On 03/05/2018	Bond Future	Buy	1,335	0.00
R202 On 03/05/2018	Bond Future	Sell	1,335	0.00
R202 On 02/08/2018	Bond Future	Sell	1,335	0.00
R202 On 02/08/2018	Bond Future	Buy	1,335	0.00
R202 On 03/05/2018	Bond Future	Sell	1,708	0.00
R202 On 03/05/2018	Bond Future	Buy	1,708	0.00
R202 On 02/08/2018	Bond Future	Sell	1,708	0.00
R202 On 02/08/2018	Bond Future	Buy	1,708	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Buy	8	0.00
R023 On 02/08/2018	Bond Future	Sell	8	0.00
R023 On 02/08/2018	Bond Future	Buy	8	0.00
R023 On 02/08/2018	Bond Future	Sell	8	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 02/08/2018	Bond Future	Sell	9	0.00
R023 On 02/08/2018	Bond Future	Buy	9	0.00
R023 On 03/05/2018	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/05/2018	Bond Future		Sell	12	0.00
R023 On 03/05/2018	Bond Future		Buy	30	0.00
R023 On 03/05/2018	Bond Future		Sell	30	0.00
R023 On 02/08/2018	Bond Future		Sell	30	0.00
R023 On 02/08/2018	Bond Future		Buy	30	0.00
R023 On 03/05/2018	Bond Future		Buy	36	0.00
R023 On 03/05/2018	Bond Future		Sell	36	0.00
R023 On 03/05/2018	Bond Future		Buy	36	0.00
R023 On 03/05/2018	Bond Future		Sell	36	0.00
R023 On 02/08/2018	Bond Future		Sell	36	0.00
R023 On 02/08/2018	Bond Future		Buy	36	0.00
R023 On 02/08/2018	Bond Future		Sell	36	0.00
R023 On 02/08/2018	Bond Future		Buy	36	0.00
R023 On 03/05/2018	Bond Future		Buy	41	0.00
R023 On 03/05/2018	Bond Future		Sell	41	0.00
R023 On 02/08/2018	Bond Future		Sell	41	0.00
R023 On 02/08/2018	Bond Future		Buy	41	0.00
R023 On 03/05/2018	Bond Future		Buy	42	0.00
R023 On 03/05/2018	Bond Future		Sell	42	0.00
R023 On 02/08/2018	Bond Future		Sell	42	0.00
R023 On 02/08/2018	Bond Future		Buy	42	0.00
R023 On 03/05/2018	Bond Future		Buy	45	0.00
R023 On 03/05/2018	Bond Future		Sell	45	0.00
R023 On 02/08/2018	Bond Future		Sell	45	0.00
R023 On 02/08/2018	Bond Future		Buy	45	0.00
R023 On 03/05/2018	Bond Future		Buy	65	0.00
R023 On 03/05/2018	Bond Future		Sell	65	0.00
R023 On 02/08/2018	Bond Future		Sell	65	0.00
R023 On 02/08/2018	Bond Future		Buy	65	0.00
R023 On 03/05/2018	Bond Future		Buy	144	0.00
R023 On 03/05/2018	Bond Future		Sell	144	0.00
R023 On 02/08/2018	Bond Future		Sell	144	0.00
R023 On 02/08/2018	Bond Future		Buy	144	0.00
R023 On 03/05/2018	Bond Future		Buy	177	0.00
R023 On 03/05/2018	Bond Future		Sell	177	0.00
R023 On 03/05/2018	Bond Future		Buy	177	0.00
R023 On 03/05/2018	Bond Future		Sell	177	0.00
R023 On 03/05/2018	Bond Future		Buy	199	0.00
R023 On 03/05/2018	Bond Future		Sell	199	0.00
R023 On 03/05/2018	Bond Future		Buy	199	0.00
R023 On 03/05/2018	Bond Future		Sell	199	0.00
R023 On 02/08/2018	Bond Future		Sell	199	0.00

R023 On 02/08/2018	Bond Future	Buy	199	0.00
R023 On 02/08/2018	Bond Future	Sell	199	0.00
R023 On 02/08/2018	Bond Future	Buy	199	0.00
R023 On 03/05/2018	Bond Future	Buy	261	0.00
R023 On 03/05/2018	Bond Future	Sell	261	0.00
R023 On 02/08/2018	Bond Future	Sell	261	0.00
R023 On 02/08/2018	Bond Future	Buy	261	0.00
R023 On 03/05/2018	Bond Future	Buy	282	0.00
R023 On 03/05/2018	Bond Future	Sell	282	0.00
R023 On 02/08/2018	Bond Future	Sell	282	0.00
R023 On 02/08/2018	Bond Future	Buy	282	0.00
R023 On 03/05/2018	Bond Future	Buy	434	0.00
R023 On 03/05/2018	Bond Future	Sell	434	0.00
R023 On 02/08/2018	Bond Future	Sell	434	0.00
R023 On 02/08/2018	Bond Future	Buy	434	0.00
R023 On 02/08/2018	Bond Future	Sell	436	0.00
R023 On 02/08/2018	Bond Future	Buy	436	0.00
R023 On 03/05/2018	Bond Future	Buy	507	0.00
R023 On 03/05/2018	Bond Future	Sell	507	0.00
R023 On 03/05/2018	Bond Future	Buy	695	0.00
R023 On 03/05/2018	Bond Future	Sell	695	0.00
R023 On 03/05/2018	Bond Future	Buy	695	0.00
R023 On 03/05/2018	Bond Future	Sell	695	0.00
R023 On 02/08/2018	Bond Future	Buy	695	0.00
R023 On 02/08/2018	Bond Future	Sell	695	0.00
R023 On 02/08/2018	Bond Future	Sell	695	0.00
R023 On 02/08/2018	Bond Future	Buy	695	0.00
R023 On 02/08/2018	Bond Future	Sell	782	0.00
R023 On 02/08/2018	Bond Future	Buy	782	0.00
R023 On 03/05/2018	Bond Future	Buy	922	0.00
R023 On 03/05/2018	Bond Future	Sell	922	0.00
R023 On 02/08/2018	Bond Future	Sell	922	0.00
R023 On 02/08/2018	Bond Future	Buy	922	0.00
R023 On 03/05/2018	Bond Future	Buy	1,102	0.00
R023 On 03/05/2018	Bond Future	Sell	1,102	0.00
R023 On 02/08/2018	Bond Future	Sell	1,102	0.00
R023 On 02/08/2018	Bond Future	Buy	1,102	0.00
R023 On 03/05/2018	Bond Future	Buy	1,576	0.00
R023 On 03/05/2018	Bond Future	Sell	1,576	0.00
R023 On 03/05/2018	Bond Future	Buy	1,598	0.00
R023 On 03/05/2018	Bond Future	Sell	1,598	0.00
R023 On 02/08/2018	Bond Future	Sell	1,598	0.00
R023 On 02/08/2018	Bond Future	Buy	1,598	0.00
R023 On 03/05/2018	Bond Future	Buy	1,691	0.00
R023 On 03/05/2018	Bond Future	Sell	1,691	0.00
R023 On 02/08/2018	Bond Future	Sell	1,691	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/08/2018	Bond Future		Buy	1,691	0.00
R023 On 02/08/2018	Bond Future		Sell	1,807	0.00
R023 On 02/08/2018	Bond Future		Buy	1,807	0.00
R023 On 03/05/2018	Bond Future		Buy	2,405	0.00
R023 On 03/05/2018	Bond Future		Sell	2,405	0.00
R023 On 02/08/2018	Bond Future		Sell	2,405	0.00
R023 On 02/08/2018	Bond Future		Buy	2,405	0.00
R023 On 02/08/2018	Bond Future		Sell	3,035	0.00
R023 On 02/08/2018	Bond Future		Buy	3,035	0.00
R023 On 03/05/2018	Bond Future		Sell	11,990	0.00
R023 On 03/05/2018	Bond Future		Buy	11,990	0.00
R023 On 02/08/2018	Bond Future		Buy	15,601	0.00
R023 On 02/08/2018	Bond Future		Sell	15,601	0.00
<b>R2035 Bond Future</b>					
R035 On 03/05/2018	Bond Future		Buy	14	0.00
R035 On 03/05/2018	Bond Future		Sell	14	0.00
R035 On 03/05/2018	Bond Future		Buy	24	0.00
R035 On 03/05/2018	Bond Future		Sell	24	0.00
R035 On 02/08/2018	Bond Future		Sell	24	0.00
R035 On 02/08/2018	Bond Future		Buy	24	0.00
R035 On 02/08/2018	Bond Future		Buy	30	0.00
R035 On 02/08/2018	Bond Future		Sell	30	0.00
R035 On 03/05/2018	Bond Future		Buy	32	0.00
R035 On 03/05/2018	Bond Future		Sell	32	0.00
R035 On 02/08/2018	Bond Future		Buy	48	0.00
R035 On 02/08/2018	Bond Future		Sell	48	0.00
R035 On 02/08/2018	Bond Future		Sell	64	0.00
R035 On 02/08/2018	Bond Future		Buy	64	0.00
R035 On 03/05/2018	Bond Future		Buy	66	0.00
R035 On 03/05/2018	Bond Future		Sell	66	0.00
R035 On 02/08/2018	Bond Future		Sell	66	0.00
R035 On 02/08/2018	Bond Future		Buy	66	0.00
R035 On 02/08/2018	Bond Future		Sell	78	0.00
R035 On 02/08/2018	Bond Future		Buy	78	0.00
R035 On 03/05/2018	Bond Future		Buy	122	0.00
R035 On 03/05/2018	Bond Future		Sell	122	0.00
R035 On 02/08/2018	Bond Future		Sell	222	0.00
R035 On 02/08/2018	Bond Future		Buy	222	0.00
R035 On 03/05/2018	Bond Future		Buy	236	0.00
R035 On 03/05/2018	Bond Future		Sell	236	0.00
R035 On 02/08/2018	Bond Future		Sell	400	0.00

R035 On 02/08/2018	Bond Future	Buy	400	0.00
R035 On 02/08/2018	Bond Future	Sell	536	0.00
R035 On 02/08/2018	Bond Future	Buy	536	0.00
R035 On 03/05/2018	Bond Future	Buy	732	0.00
R035 On 03/05/2018	Bond Future	Sell	732	0.00
R035 On 02/08/2018	Bond Future	Sell	732	0.00
R035 On 02/08/2018	Bond Future	Buy	732	0.00
R035 On 03/05/2018	Bond Future	Buy	909	0.00
R035 On 03/05/2018	Bond Future	Sell	909	0.00
R035 On 03/05/2018	Bond Future	Buy	1,235	0.00
R035 On 03/05/2018	Bond Future	Sell	1,235	0.00
R035 On 02/08/2018	Bond Future	Sell	1,735	0.00
R035 On 02/08/2018	Bond Future	Buy	1,735	0.00
R035 On 02/08/2018	Bond Future	Sell	1,909	0.00
R035 On 02/08/2018	Bond Future	Buy	1,909	0.00
R035 On 03/05/2018	Bond Future	Buy	3,370	0.00
R035 On 03/05/2018	Bond Future	Sell	3,370	0.00
R035 On 02/08/2018	Bond Future	Buy	5,688	0.00
R035 On 02/08/2018	Bond Future	Sell	5,688	0.00

**R2040 Bond Future**

2040 On 02/08/2018	Bond Future	Sell	720	0.00
2040 On 02/08/2018	Bond Future	Buy	720	0.00
2040 On 02/08/2018	Bond Future	Sell	2,000	0.00
2040 On 02/08/2018	Bond Future	Buy	2,000	0.00
2040 On 02/08/2018	Bond Future	Sell	2,720	0.00
2040 On 02/08/2018	Bond Future	Buy	2,720	0.00

**R207 Bond Future**

R207 On 03/05/2018	Bond Future	Buy	11	0.00
R207 On 03/05/2018	Bond Future	Sell	11	0.00
R207 On 03/05/2018	Bond Future	Buy	11	0.00
R207 On 03/05/2018	Bond Future	Sell	11	0.00

**R210 Bond Future**

R210 On 03/05/2018	Bond Future	Sell	128	0.00
R210 On 03/05/2018	Bond Future	Buy	128	0.00
R210 On 02/08/2018	Bond Future	Sell	128	0.00
R210 On 02/08/2018	Bond Future	Buy	128	0.00
R210 On 03/05/2018	Bond Future	Buy	571	0.00
R210 On 03/05/2018	Bond Future	Sell	571	0.00
R210 On 02/08/2018	Bond Future	Sell	571	0.00
R210 On 02/08/2018	Bond Future	Buy	571	0.00
R210 On 03/05/2018	Bond Future	Sell	699	0.00
R210 On 03/05/2018	Bond Future	Buy	699	0.00
R210 On 02/08/2018	Bond Future	Buy	699	0.00



<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R210 On 02/08/2018	Bond Future		Sell	699	0.00
<b>R212 Bond Future</b>					
R212 On 03/05/2018	Bond Future		Sell	1,526	0.00
R212 On 03/05/2018	Bond Future		Buy	1,526	0.00
R212 On 03/05/2018	Bond Future		Sell	1,526	0.00
R212 On 03/05/2018	Bond Future		Buy	1,526	0.00
R212 On 02/08/2018	Bond Future		Sell	1,526	0.00
R212 On 02/08/2018	Bond Future		Buy	1,526	0.00
R212 On 02/08/2018	Bond Future		Buy	1,526	0.00
R212 On 02/08/2018	Bond Future		Sell	1,526	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>143,848</b>	<b>0.00</b>