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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/04/2018

TO DATE : 18/04/2018

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

2025 On 03/05/2018	Bond Future		Buy	21	0.00
2025 On 03/05/2018	Bond Future		Sell	21	0.00
2025 On 02/08/2018	Bond Future		Sell	21	0.00
2025 On 02/08/2018	Bond Future		Buy	21	0.00
2025 On 03/05/2018	Bond Future		Buy	35	0.00
2025 On 03/05/2018	Bond Future		Sell	35	0.00
2025 On 02/08/2018	Bond Future		Sell	35	0.00
2025 On 02/08/2018	Bond Future		Buy	35	0.00
2025 On 02/08/2018	Bond Future		Sell	308	0.00
2025 On 02/08/2018	Bond Future		Buy	308	0.00
2025 On 03/05/2018	Bond Future		Buy	310	0.00
2025 On 03/05/2018	Bond Future		Sell	310	0.00
2025 On 02/08/2018	Bond Future		Sell	364	0.00
2025 On 02/08/2018	Bond Future		Buy	364	0.00

2025 On 03/05/2018	Bond Future	Sell	366	0.00
2025 On 03/05/2018	Bond Future	Buy	366	0.00

I2038 Bond Future

2038 On 03/05/2018	Bond Future	Buy	10	0.00
2038 On 03/05/2018	Bond Future	Sell	10	0.00
2038 On 02/08/2018	Bond Future	Sell	10	0.00
2038 On 02/08/2018	Bond Future	Buy	10	0.00
2038 On 02/08/2018	Bond Future	Sell	259	0.00
2038 On 02/08/2018	Bond Future	Buy	259	0.00
2038 On 03/05/2018	Bond Future	Buy	261	0.00
2038 On 03/05/2018	Bond Future	Sell	261	0.00
2038 On 02/08/2018	Bond Future	Sell	1,418	0.00
2038 On 02/08/2018	Bond Future	Buy	1,418	0.00
2038 On 03/05/2018	Bond Future	Buy	1,427	0.00
2038 On 03/05/2018	Bond Future	Sell	1,427	0.00
2038 On 02/08/2018	Bond Future	Sell	1,687	0.00
2038 On 02/08/2018	Bond Future	Buy	1,687	0.00
2038 On 03/05/2018	Bond Future	Sell	1,698	0.00
2038 On 03/05/2018	Bond Future	Buy	1,698	0.00

I2050 Bond Future

2050 On 03/05/2018	Bond Future	Buy	45	0.00
2050 On 03/05/2018	Bond Future	Sell	45	0.00
2050 On 02/08/2018	Bond Future	Sell	45	0.00
2050 On 02/08/2018	Bond Future	Buy	45	0.00
2050 On 03/05/2018	Bond Future	Buy	75	0.00
2050 On 03/05/2018	Bond Future	Sell	75	0.00
2050 On 02/08/2018	Bond Future	Sell	75	0.00
2050 On 02/08/2018	Bond Future	Buy	75	0.00
2050 On 02/08/2018	Bond Future	Sell	383	0.00
2050 On 02/08/2018	Bond Future	Buy	383	0.00
2050 On 03/05/2018	Bond Future	Buy	385	0.00
2050 On 03/05/2018	Bond Future	Sell	385	0.00
2050 On 02/08/2018	Bond Future	Sell	2,023	0.00
2050 On 02/08/2018	Bond Future	Buy	2,023	0.00
2050 On 03/05/2018	Bond Future	Buy	2,034	0.00
2050 On 03/05/2018	Bond Future	Sell	2,034	0.00
2050 On 02/08/2018	Bond Future	Buy	2,526	0.00
2050 On 02/08/2018	Bond Future	Sell	2,526	0.00
2050 On 03/05/2018	Bond Future	Sell	2,539	0.00
2050 On 03/05/2018	Bond Future	Buy	2,539	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future	Buy	4	0.00
R186 On 03/05/2018	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	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	17	0.00
R186 On 03/05/2018	Bond Future		Sell	17	0.00
R186 On 03/05/2018	Bond Future		Buy	22	0.00
R186 On 03/05/2018	Bond Future		Sell	22	0.00
R186 On 03/05/2018	Bond Future		Sell	55	0.00
R186 On 03/05/2018	Bond Future		Buy	55	0.00
R186 On 03/05/2018	Bond Future		Buy	63	0.00
R186 On 03/05/2018	Bond Future		Sell	63	0.00
R186 On 02/08/2018	Bond Future		Sell	100	0.00
R186 On 02/08/2018	Bond Future		Buy	100	0.00
R186 On 02/08/2018	Bond Future		Sell	100	0.00
R186 On 02/08/2018	Bond Future		Buy	100	0.00
R186 On 02/08/2018	Bond Future		Buy	170	0.00
R186 On 02/08/2018	Bond Future		Sell	170	0.00

R202 Bond Future

R202 On 03/05/2018	Bond Future		Buy	39	0.00
R202 On 03/05/2018	Bond Future		Sell	39	0.00
R202 On 02/08/2018	Bond Future		Sell	39	0.00
R202 On 02/08/2018	Bond Future		Buy	39	0.00
R202 On 03/05/2018	Bond Future		Buy	78	0.00
R202 On 03/05/2018	Bond Future		Sell	78	0.00
R202 On 02/08/2018	Bond Future		Sell	78	0.00
R202 On 02/08/2018	Bond Future		Buy	78	0.00
R202 On 03/05/2018	Bond Future		Buy	79	0.00
R202 On 03/05/2018	Bond Future		Sell	79	0.00
R202 On 02/08/2018	Bond Future		Sell	79	0.00
R202 On 02/08/2018	Bond Future		Buy	79	0.00
R202 On 03/05/2018	Bond Future		Buy	127	0.00
R202 On 03/05/2018	Bond Future		Sell	127	0.00
R202 On 02/08/2018	Bond Future		Sell	127	0.00
R202 On 02/08/2018	Bond Future		Buy	127	0.00
R202 On 03/05/2018	Bond Future		Sell	323	0.00
R202 On 03/05/2018	Bond Future		Buy	323	0.00
R202 On 02/08/2018	Bond Future		Sell	323	0.00
R202 On 02/08/2018	Bond Future		Buy	323	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Buy	24	0.00
2030 On 02/08/2018	Bond Future	Sell	24	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future	Buy	48	0.00
2037 On 02/08/2018	Bond Future	Sell	48	0.00

R2040 Bond Future

2040 On 02/08/2018	Bond Future	Buy	320	0.00
2040 On 02/08/2018	Bond Future	Sell	320	0.00

R209 Bond Future

R209 On 02/08/2018	Bond Future	Buy	110	0.00
R209 On 02/08/2018	Bond Future	Sell	110	0.00

Grand Total for Daily Detailed Turnover: 20,697 0.00