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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/05/2018

TO DATE : 24/05/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2050 Bond Future

2050 On 02/08/2018	Bond Future		Buy	24	0.00
2050 On 02/08/2018	Bond Future		Sell	24	0.00
2050 On 02/08/2018	Bond Future		Sell	24	0.00
2050 On 02/08/2018	Bond Future		Buy	24	0.00

#### R186 Bond Future

R186 On 02/08/2018	Bond Future		Buy	8	0.00
R186 On 02/08/2018	Bond Future		Sell	8	0.00
R186 On 02/08/2018	Bond Future		Sell	8	0.00
R186 On 02/08/2018	Bond Future		Buy	8	0.00
R186 On 02/08/2018	Bond Future		Sell	410	0.00
R186 On 02/08/2018	Bond Future		Buy	410	0.00
R186 On 02/08/2018	Bond Future		Sell	410	0.00
R186 On 02/08/2018	Bond Future		Buy	410	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Buy	6	0.00
R023 On 02/08/2018	Bond Future	Sell	6	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 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	Sell	13	0.00
R023 On 02/08/2018	Bond Future	Buy	13	0.00
R023 On 02/08/2018	Bond Future	Sell	15	0.00
R023 On 02/08/2018	Bond Future	Buy	15	0.00
R023 On 02/08/2018	Bond Future	Sell	15	0.00
R023 On 02/08/2018	Bond Future	Buy	15	0.00
R023 On 02/08/2018	Bond Future	Buy	24	0.00
R023 On 02/08/2018	Bond Future	Sell	24	0.00
R023 On 02/08/2018	Bond Future	Buy	26	0.00
R023 On 02/08/2018	Bond Future	Sell	26	0.00
R023 On 02/08/2018	Bond Future	Buy	30	0.00
R023 On 02/08/2018	Bond Future	Sell	30	0.00
R023 On 02/08/2018	Bond Future	Buy	31	0.00
R023 On 02/08/2018	Bond Future	Sell	31	0.00
R023 On 02/08/2018	Bond Future	Buy	35	0.00
R023 On 02/08/2018	Bond Future	Sell	35	0.00
R023 On 02/08/2018	Bond Future	Buy	42	0.00
R023 On 02/08/2018	Bond Future	Sell	42	0.00
R023 On 02/08/2018	Bond Future	Buy	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 02/08/2018	Bond Future	Sell	65	0.00
R023 On 02/08/2018	Bond Future	Buy	70	0.00
R023 On 02/08/2018	Bond Future	Sell	70	0.00
R023 On 02/08/2018	Bond Future	Buy	71	0.00
R023 On 02/08/2018	Bond Future	Sell	71	0.00
R023 On 02/08/2018	Bond Future	Buy	84	0.00
R023 On 02/08/2018	Bond Future	Sell	84	0.00
R023 On 02/08/2018	Bond Future	Buy	113	0.00
R023 On 02/08/2018	Bond Future	Sell	113	0.00
R023 On 02/08/2018	Bond Future	Buy	116	0.00
R023 On 02/08/2018	Bond Future	Sell	116	0.00
R023 On 02/08/2018	Bond Future	Buy	122	0.00
R023 On 02/08/2018	Bond Future	Sell	122	0.00
R023 On 02/08/2018	Bond Future	Sell	128	0.00
R023 On 02/08/2018	Bond Future	Buy	128	0.00
R023 On 02/08/2018	Bond Future	Buy	179	0.00
R023 On 02/08/2018	Bond Future	Sell	179	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/08/2018	Bond Future		Buy	180	0.00
R023 On 02/08/2018	Bond Future		Sell	180	0.00
R023 On 02/08/2018	Bond Future		Buy	186	0.00
R023 On 02/08/2018	Bond Future		Sell	186	0.00
R023 On 02/08/2018	Bond Future		Buy	227	0.00
R023 On 02/08/2018	Bond Future		Sell	227	0.00
R023 On 02/08/2018	Bond Future		Buy	240	0.00
R023 On 02/08/2018	Bond Future		Sell	240	0.00
R023 On 02/08/2018	Bond Future		Buy	252	0.00
R023 On 02/08/2018	Bond Future		Sell	252	0.00
R023 On 02/08/2018	Bond Future		Sell	334	0.00
R023 On 02/08/2018	Bond Future		Buy	334	0.00
R023 On 02/08/2018	Bond Future		Sell	334	0.00
R023 On 02/08/2018	Bond Future		Buy	334	0.00
R023 On 02/08/2018	Bond Future		Buy	341	0.00
R023 On 02/08/2018	Bond Future		Sell	341	0.00
R023 On 02/08/2018	Bond Future		Buy	341	0.00
R023 On 02/08/2018	Bond Future		Sell	341	0.00
R023 On 02/08/2018	Bond Future		Buy	380	0.00
R023 On 02/08/2018	Bond Future		Sell	380	0.00
R023 On 02/08/2018	Bond Future		Buy	451	0.00
R023 On 02/08/2018	Bond Future		Sell	451	0.00
R023 On 02/08/2018	Bond Future		Buy	608	0.00
R023 On 02/08/2018	Bond Future		Sell	608	0.00
R023 On 02/08/2018	Bond Future		Buy	681	0.00
R023 On 02/08/2018	Bond Future		Sell	681	0.00
R023 On 02/08/2018	Bond Future		Buy	885	0.00
R023 On 02/08/2018	Bond Future		Sell	885	0.00
R023 On 02/08/2018	Bond Future		Buy	912	0.00
R023 On 02/08/2018	Bond Future		Sell	912	0.00
R023 On 02/08/2018	Bond Future		Buy	1,297	0.00
R023 On 02/08/2018	Bond Future		Sell	1,297	0.00
R023 On 02/08/2018	Bond Future		Buy	1,665	0.00
R023 On 02/08/2018	Bond Future		Sell	1,665	0.00
R023 On 02/08/2018	Bond Future		Buy	2,452	0.00
R023 On 02/08/2018	Bond Future		Sell	2,452	0.00
R023 On 02/08/2018	Bond Future		Buy	11,847	0.00
R023 On 02/08/2018	Bond Future		Sell	11,847	0.00

**R2030 Bond Future**

2030 On 02/08/2018	Bond Future		Buy	4	0.00
2030 On 02/08/2018	Bond Future		Sell	4	0.00

2030 On 02/08/2018	Bond Future	Sell	9	0.00
2030 On 02/08/2018	Bond Future	Buy	9	0.00
2030 On 02/08/2018	Bond Future	Sell	15	0.00
2030 On 02/08/2018	Bond Future	Buy	15	0.00
2030 On 02/08/2018	Bond Future	Sell	69	0.00
2030 On 02/08/2018	Bond Future	Buy	69	0.00
2030 On 02/08/2018	Bond Future	Sell	147	0.00
2030 On 02/08/2018	Bond Future	Buy	147	0.00
2030 On 02/08/2018	Bond Future	Sell	193	0.00
2030 On 02/08/2018	Bond Future	Buy	193	0.00
2030 On 02/08/2018	Bond Future	Sell	193	0.00
2030 On 02/08/2018	Bond Future	Buy	193	0.00
2030 On 02/08/2018	Bond Future	Sell	240	0.00
2030 On 02/08/2018	Bond Future	Buy	240	0.00

**R2032 Bond Future**

2032 On 02/08/2018	Bond Future	Buy	4	0.00
2032 On 02/08/2018	Bond Future	Sell	4	0.00
2032 On 02/08/2018	Bond Future	Buy	128	0.00
2032 On 02/08/2018	Bond Future	Sell	128	0.00
2032 On 02/08/2018	Bond Future	Sell	128	0.00
2032 On 02/08/2018	Bond Future	Buy	128	0.00

**R2035 Bond Future**

R035 On 02/08/2018	Bond Future	Sell	3	0.00
R035 On 02/08/2018	Bond Future	Buy	3	0.00
R035 On 02/08/2018	Bond Future	Sell	14	0.00
R035 On 02/08/2018	Bond Future	Buy	14	0.00
R035 On 02/08/2018	Bond Future	Sell	15	0.00
R035 On 02/08/2018	Bond Future	Buy	15	0.00
R035 On 02/08/2018	Bond Future	Buy	137	0.00
R035 On 02/08/2018	Bond Future	Sell	137	0.00
R035 On 02/08/2018	Bond Future	Sell	152	0.00
R035 On 02/08/2018	Bond Future	Buy	152	0.00
R035 On 02/08/2018	Bond Future	Buy	321	0.00
R035 On 02/08/2018	Bond Future	Sell	321	0.00

**R2037 Bond Future**

2037 On 02/08/2018	Bond Future	Buy	15	0.00
2037 On 02/08/2018	Bond Future	Sell	15	0.00

**R2040 Bond Future**

2040 On 02/08/2018	Bond Future	Buy	4	0.00
2040 On 02/08/2018	Bond Future	Sell	4	0.00

**R2044 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/08/2018	Bond Future		Buy	8	0.00
2044 On 02/08/2018	Bond Future		Sell	8	0.00
2044 On 02/08/2018	Bond Future		Buy	1,000	0.00
2044 On 02/08/2018	Bond Future		Sell	1,000	0.00
<b>R2048 Bond Future</b>					
R248 On 02/08/2018	Bond Future		Buy	19	0.00
R248 On 02/08/2018	Bond Future		Sell	19	0.00
R248 On 02/08/2018	Bond Future		Buy	1,000	0.00
R248 On 02/08/2018	Bond Future		Sell	1,000	0.00
<b>R209 Bond Future</b>					
R209 On 02/08/2018	Bond Future		Sell	1	0.00
R209 On 02/08/2018	Bond Future		Buy	1	0.00
R209 On 02/08/2018	Bond Future		Sell	2	0.00
R209 On 02/08/2018	Bond Future		Buy	2	0.00
R209 On 02/08/2018	Bond Future		Buy	2	0.00
R209 On 02/08/2018	Bond Future		Sell	2	0.00
R209 On 02/08/2018	Bond Future		Buy	2	0.00
R209 On 02/08/2018	Bond Future		Sell	2	0.00
R209 On 02/08/2018	Bond Future		Buy	3	0.00
R209 On 02/08/2018	Bond Future		Sell	3	0.00
R209 On 02/08/2018	Bond Future		Buy	23	0.00
R209 On 02/08/2018	Bond Future		Sell	23	0.00
R209 On 02/08/2018	Bond Future		Sell	25	0.00
R209 On 02/08/2018	Bond Future		Buy	25	0.00
R209 On 02/08/2018	Bond Future		Buy	37	0.00
R209 On 02/08/2018	Bond Future		Sell	37	0.00
R209 On 02/08/2018	Bond Future		Buy	40	0.00
R209 On 02/08/2018	Bond Future		Sell	40	0.00
R209 On 02/08/2018	Bond Future		Buy	48	0.00
R209 On 02/08/2018	Bond Future		Sell	48	0.00
R209 On 02/08/2018	Bond Future		Buy	50	0.00
R209 On 02/08/2018	Bond Future		Sell	50	0.00
R209 On 02/08/2018	Bond Future		Sell	190	0.00
R209 On 02/08/2018	Bond Future		Buy	190	0.00
R209 On 02/08/2018	Bond Future		Buy	190	0.00
R209 On 02/08/2018	Bond Future		Sell	190	0.00
<b>R214 Bond Future</b>					
R214 On 02/08/2018	Bond Future		Buy	2	0.00

R214 On 02/08/2018 Bond Future

Sell

2

0.00

**Grand Total for Daily Detailed Turnover:**

**30,196**

**0.00**