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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 01/03/2018** **TO DATE : 01/03/2018**

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| **New Inflation Linked Index** | | | | | |
| IGOV On 03/05/2018 Index Future | | | Buy | 16 | 0.00 |
| IGOV On 03/05/2018 Index Future | | | Sell | 16 | 0.00 |
| IGOV On 03/05/2018 Index Future | | | Buy | 16 | 0.00 |
| IGOV On 03/05/2018 Index Future | | | Sell | 16 | 0.00 |
| **R186 Bond Future** | | | | | |
| R186 On 03/05/2018 Bond Future | | | Buy | 105 | 0.00 |
| R186 On 03/05/2018 Bond Future | | | Sell | 105 | 0.00 |
| **R2032 Bond Future** | | | | | |
| 2032 On 03/05/2018 Bond Future | | | Buy | 50 | 0.00 |
| 2032 On 03/05/2018 Bond Future | | | Sell | 50 | 0.00 |
| **R2035 Bond Future** | | | | | |

| | | | |
|---|---|---|---|
| R035 On 03/05/2018 Bond Future | Sell | 35 | 0.00 |
| R035 On 03/05/2018 Bond Future | Buy | 35 | 0.00 |
| R035 On 03/05/2018 Bond Future | Sell | 35 | 0.00 |
| R035 On 03/05/2018 Bond Future | Buy | 35 | 0.00 |
| **R2037 Bond Future** | | | |
| 2037 On 03/05/2018 Bond Future | Buy | 20 | 0.00 |
| 2037 On 03/05/2018 Bond Future | Sell | 20 | 0.00 |
| 2037 On 03/05/2018 Bond Future | Sell | 20 | 0.00 |
| 2037 On 03/05/2018 Bond Future | Buy | 20 | 0.00 |
| **R207 Bond Future** | | | |
| R207 On 03/05/2018 Bond Future | Buy | 44 | 0.00 |
| R207 On 03/05/2018 Bond Future | Sell | 44 | 0.00 |
| R207 On 03/05/2018 Bond Future | Sell | 44 | 0.00 |
| R207 On 03/05/2018 Bond Future | Buy | 44 | 0.00 |
| R207 On 03/05/2018 Bond Future | Buy | 62 | 0.00 |
| R207 On 03/05/2018 Bond Future | Sell | 62 | 0.00 |
| R207 On 03/05/2018 Bond Future | Sell | 62 | 0.00 |
| R207 On 03/05/2018 Bond Future | Buy | 62 | 0.00 |
| **R209 Bond Future** | | | |
| R209 On 03/05/2018 Bond Future | Buy | 65 | 0.00 |
| R209 On 03/05/2018 Bond Future | Sell | 65 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | **574** | **0.00** |