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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/03/2018

TO DATE : 06/03/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 03/05/2018	Index Future		Buy	1	0.00
IGOV On 03/05/2018	Index Future		Sell	1	0.00
IGOV On 03/05/2018	Index Future		Buy	1	0.00
IGOV On 03/05/2018	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	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	16	0.00
R186 On 03/05/2018	Bond Future		Buy	16	0.00

R186 On 03/05/2018	Bond Future	Sell	18	0.00
R186 On 03/05/2018	Bond Future	Buy	18	0.00
R186 On 03/05/2018	Bond Future	Sell	18	0.00
R186 On 03/05/2018	Bond Future	Buy	18	0.00
R186 On 03/05/2018	Bond Future	Sell	20	0.00
R186 On 03/05/2018	Bond Future	Buy	20	0.00
R186 On 03/05/2018	Bond Future	Sell	24	0.00
R186 On 03/05/2018	Bond Future	Buy	24	0.00
R186 On 03/05/2018	Bond Future	Sell	33	0.00
R186 On 03/05/2018	Bond Future	Buy	33	0.00
R186 On 03/05/2018	Bond Future	Sell	47	0.00
R186 On 03/05/2018	Bond Future	Buy	47	0.00
R186 On 03/05/2018	Bond Future	Buy	50	0.00
R186 On 03/05/2018	Bond Future	Sell	50	0.00
R186 On 03/05/2018	Bond Future	Sell	100	0.00
R186 On 03/05/2018	Bond Future	Buy	100	0.00
R186 On 03/05/2018	Bond Future	Sell	100	0.00
R186 On 03/05/2018	Bond Future	Buy	100	0.00

R2023 Bond Future

R023 On 03/05/2018	Bond Future	Sell	13	0.00
R023 On 03/05/2018	Bond Future	Buy	13	0.00
R023 On 03/05/2018	Bond Future	Sell	19	0.00
R023 On 03/05/2018	Bond Future	Buy	19	0.00
R023 On 03/05/2018	Bond Future	Sell	89	0.00
R023 On 03/05/2018	Bond Future	Buy	89	0.00
R023 On 03/05/2018	Bond Future	Sell	98	0.00
R023 On 03/05/2018	Bond Future	Buy	98	0.00
R023 On 03/05/2018	Bond Future	Sell	118	0.00
R023 On 03/05/2018	Bond Future	Buy	118	0.00
R023 On 03/05/2018	Bond Future	Sell	121	0.00
R023 On 03/05/2018	Bond Future	Buy	121	0.00
R023 On 03/05/2018	Bond Future	Sell	207	0.00
R023 On 03/05/2018	Bond Future	Buy	207	0.00
R023 On 03/05/2018	Bond Future	Sell	875	0.00
R023 On 03/05/2018	Bond Future	Buy	875	0.00
R023 On 03/05/2018	Bond Future	Buy	2,500	0.00
R023 On 03/05/2018	Bond Future	Sell	2,500	0.00
R023 On 03/05/2018	Bond Future	Buy	2,500	0.00
R023 On 03/05/2018	Bond Future	Sell	2,500	0.00
R023 On 03/05/2018	Bond Future	Sell	5,208	0.00
R023 On 03/05/2018	Bond Future	Buy	5,208	0.00
R023 On 03/05/2018	Bond Future	Buy	5,208	0.00
R023 On 03/05/2018	Bond Future	Sell	5,208	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/05/2018	Bond Future		Buy	100	0.00
2040 On 03/05/2018	Bond Future		Sell	100	0.00
2040 On 03/05/2018	Bond Future		Buy	100	0.00
2040 On 03/05/2018	Bond Future		Sell	100	0.00
2040 On 03/05/2018	Bond Future		Buy	200	0.00
2040 On 03/05/2018	Bond Future		Sell	200	0.00
2040 On 03/05/2018	Bond Future		Buy	400	0.00
2040 On 03/05/2018	Bond Future		Sell	400	0.00
2040 On 03/05/2018	Bond Future		Buy	800	0.00
2040 On 03/05/2018	Bond Future		Sell	800	0.00
R207 Bond Future					
R207 On 03/05/2018	Bond Future		Buy	109	0.00
R207 On 03/05/2018	Bond Future		Sell	109	0.00
R207 On 03/05/2018	Bond Future		Buy	248	0.00
R207 On 03/05/2018	Bond Future		Sell	248	0.00
R207 On 03/05/2018	Bond Future		Buy	600	0.00
R207 On 03/05/2018	Bond Future		Sell	600	0.00
R207 On 03/05/2018	Bond Future		Buy	744	0.00
R207 On 03/05/2018	Bond Future		Sell	744	0.00
R207 On 03/05/2018	Bond Future		Buy	1,820	0.00
R207 On 03/05/2018	Bond Future		Sell	1,820	0.00
R207 On 03/05/2018	Bond Future		Sell	3,521	0.00
R207 On 03/05/2018	Bond Future		Buy	3,521	0.00
R208 Bond Futures					
R208 On 03/05/2018	Bond Future		Buy	80	0.00
R208 On 03/05/2018	Bond Future		Sell	80	0.00
R208 On 03/05/2018	Bond Future		Buy	100	0.00
R208 On 03/05/2018	Bond Future		Sell	100	0.00
R208 On 03/05/2018	Bond Future		Buy	400	0.00
R208 On 03/05/2018	Bond Future		Sell	400	0.00
R208 On 03/05/2018	Bond Future		Buy	600	0.00
R208 On 03/05/2018	Bond Future		Sell	600	0.00
R208 On 03/05/2018	Bond Future		Buy	1,402	0.00
R208 On 03/05/2018	Bond Future		Sell	1,402	0.00
R208 On 03/05/2018	Bond Future		Buy	2,582	0.00
R208 On 03/05/2018	Bond Future		Sell	2,582	0.00
R209 Bond Future					
R209 On 03/05/2018	Bond Future		Sell	3	0.00

R209 On 03/05/2018	Bond Future	Buy	3	0.00
R209 On 03/05/2018	Bond Future	Sell	111	0.00
R209 On 03/05/2018	Bond Future	Buy	111	0.00
R209 On 03/05/2018	Bond Future	Sell	114	0.00
R209 On 03/05/2018	Bond Future	Buy	114	0.00

Grand Total for Daily Detailed Turnover: **31,444** **0.00**