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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/03/2018

TO DATE : 29/03/2018

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 03/05/2018	Index Future		Sell	2	0.00
ALBI On 03/05/2018	Index Future		Buy	2	0.00
ALBI On 03/05/2018	Index Future		Buy	8	0.00
ALBI On 03/05/2018	Index Future		Sell	8	0.00

#### I2033 Bond Future

2033 On 02/08/2018	Bond Future		Buy	2	0.00
2033 On 02/08/2018	Bond Future		Sell	2	0.00
2033 On 02/08/2018	Bond Future		Buy	9	0.00
2033 On 02/08/2018	Bond Future		Sell	9	0.00
2033 On 02/08/2018	Bond Future		Buy	31	0.00
2033 On 02/08/2018	Bond Future		Sell	31	0.00
2033 On 02/08/2018	Bond Future		Buy	69	0.00
2033 On 02/08/2018	Bond Future		Sell	69	0.00

2033 On 02/08/2018	Bond Future	Buy	70	0.00
2033 On 02/08/2018	Bond Future	Sell	70	0.00
2033 On 02/08/2018	Bond Future	Buy	100	0.00
2033 On 02/08/2018	Bond Future	Sell	100	0.00
2033 On 02/08/2018	Bond Future	Buy	120	0.00
2033 On 02/08/2018	Bond Future	Sell	120	0.00
2033 On 02/08/2018	Bond Future	Buy	136	0.00
2033 On 02/08/2018	Bond Future	Sell	136	0.00
2033 On 02/08/2018	Bond Future	Buy	978	0.00
2033 On 02/08/2018	Bond Future	Sell	978	0.00
2033 On 02/08/2018	Bond Future	Buy	1,515	0.00
2033 On 02/08/2018	Bond Future	Sell	1,515	0.00

**New Inflation Linked Index**

IGOV On 03/05/2018	Index Future	Buy	5	0.00
IGOV On 03/05/2018	Index Future	Sell	5	0.00
IGOV On 03/05/2018	Index Future	Sell	5	0.00
IGOV On 03/05/2018	Index Future	Buy	5	0.00

**R186 Bond Future**

R186 On 03/05/2018	Bond Future	Sell	12	0.00
R186 On 03/05/2018	Bond Future	Buy	12	0.00
R186 On 03/05/2018	Bond Future	Sell	12	0.00
R186 On 03/05/2018	Bond Future	Buy	12	0.00
R186 On 03/05/2018	Bond Future	Buy	23	0.00
R186 On 03/05/2018	Bond Future	Sell	23	0.00
R186 On 03/05/2018	Bond Future	Buy	30	0.00
R186 On 03/05/2018	Bond Future	Sell	30	0.00
R186 On 03/05/2018	Bond Future	Buy	35	0.00
R186 On 03/05/2018	Bond Future	Sell	35	0.00
R186 On 03/05/2018	Bond Future	Buy	47	0.00
R186 On 03/05/2018	Bond Future	Sell	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	58	0.00
R186 On 03/05/2018	Bond Future	Buy	58	0.00
R186 On 03/05/2018	Bond Future	Sell	58	0.00
R186 On 03/05/2018	Bond Future	Buy	58	0.00
R186 On 03/05/2018	Bond Future	Buy	70	0.00
R186 On 03/05/2018	Bond Future	Sell	70	0.00
R186 On 03/05/2018	Bond Future	Buy	85	0.00
R186 On 03/05/2018	Bond Future	Sell	85	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	102	0.00
R186 On 03/05/2018	Bond Future	Sell	102	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Sell	102	0.00
R186 On 03/05/2018	Bond Future		Buy	102	0.00
R186 On 03/05/2018	Bond Future		Sell	117	0.00
R186 On 03/05/2018	Bond Future		Buy	117	0.00
R186 On 03/05/2018	Bond Future		Buy	132	0.00
R186 On 03/05/2018	Bond Future		Sell	132	0.00
R186 On 03/05/2018	Bond Future		Sell	142	0.00
R186 On 03/05/2018	Bond Future		Buy	142	0.00
R186 On 03/05/2018	Bond Future		Sell	150	0.00
R186 On 03/05/2018	Bond Future		Buy	150	0.00
R186 On 03/05/2018	Bond Future		Buy	187	0.00
R186 On 03/05/2018	Bond Future		Sell	187	0.00
R186 On 03/05/2018	Bond Future		Buy	200	0.00
R186 On 03/05/2018	Bond Future		Sell	200	0.00
R186 On 03/05/2018	Bond Future		Buy	1,210	0.00
R186 On 03/05/2018	Bond Future		Sell	1,210	0.00
R186 On 03/05/2018	Bond Future		Sell	1,210	0.00
R186 On 03/05/2018	Bond Future		Buy	1,210	0.00

**R2023 Bond Future**

R023 On 03/05/2018	Bond Future		Buy	3	0.00
R023 On 03/05/2018	Bond Future		Sell	3	0.00
R023 On 03/05/2018	Bond Future		Buy	3	0.00
R023 On 03/05/2018	Bond Future		Sell	3	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 03/05/2018	Bond Future		Buy	23	0.00
R023 On 03/05/2018	Bond Future		Sell	23	0.00
R023 On 03/05/2018	Bond Future		Sell	38	0.00
R023 On 03/05/2018	Bond Future		Buy	38	0.00

**R2030 Bond Future**

2030 On 03/05/2018	Bond Future		Buy	8	0.00
2030 On 03/05/2018	Bond Future		Sell	8	0.00
2030 On 03/05/2018	Bond Future		Buy	19	0.00
2030 On 03/05/2018	Bond Future		Sell	19	0.00
2030 On 03/05/2018	Bond Future		Sell	20	0.00
2030 On 03/05/2018	Bond Future		Buy	20	0.00
2030 On 03/05/2018	Bond Future		Sell	20	0.00
2030 On 03/05/2018	Bond Future		Buy	20	0.00
2030 On 03/05/2018	Bond Future		Buy	20	0.00

2030 On 03/05/2018	Bond Future	Sell	20	0.00
2030 On 03/05/2018	Bond Future	Sell	20	0.00
2030 On 03/05/2018	Bond Future	Buy	20	0.00
2030 On 03/05/2018	Bond Future	Sell	27	0.00
2030 On 03/05/2018	Bond Future	Buy	27	0.00

**R2035 Bond Future**

R035 On 03/05/2018	Bond Future	Sell	66	0.00
R035 On 03/05/2018	Bond Future	Buy	66	0.00
R035 On 03/05/2018	Bond Future	Sell	620	0.00
R035 On 03/05/2018	Bond Future	Buy	620	0.00
R035 On 03/05/2018	Bond Future	Buy	686	0.00
R035 On 03/05/2018	Bond Future	Sell	686	0.00

**R204 Bond Future**

R204 On 03/05/2018	Bond Future	Buy	4	0.00
R204 On 03/05/2018	Bond Future	Sell	4	0.00
R204 On 03/05/2018	Bond Future	Buy	4	0.00
R204 On 03/05/2018	Bond Future	Sell	4	0.00
R204 On 03/05/2018	Bond Future	Buy	15	0.00
R204 On 03/05/2018	Bond Future	Sell	15	0.00
R204 On 03/05/2018	Bond Future	Sell	30	0.00
R204 On 03/05/2018	Bond Future	Buy	30	0.00
R204 On 03/05/2018	Bond Future	Sell	30	0.00
R204 On 03/05/2018	Bond Future	Buy	30	0.00
R204 On 03/05/2018	Bond Future	Buy	30	0.00
R204 On 03/05/2018	Bond Future	Sell	30	0.00
R204 On 03/05/2018	Bond Future	Sell	53	0.00
R204 On 03/05/2018	Bond Future	Buy	53	0.00

**R2044 Bond Future**

2044 On 03/05/2018	Bond Future	Buy	50	0.00
2044 On 03/05/2018	Bond Future	Sell	50	0.00
2044 On 03/05/2018	Bond Future	Buy	50	0.00
2044 On 03/05/2018	Bond Future	Sell	50	0.00
2044 On 03/05/2018	Bond Future	Sell	50	0.00
2044 On 03/05/2018	Bond Future	Buy	50	0.00
2044 On 03/05/2018	Bond Future	Buy	50	0.00
2044 On 03/05/2018	Bond Future	Sell	50	0.00

**R207 Bond Future**

R207 On 03/05/2018	Bond Future	Buy	12	0.00
R207 On 03/05/2018	Bond Future	Sell	12	0.00
R207 On 03/05/2018	Bond Future	Buy	12	0.00
R207 On 03/05/2018	Bond Future	Sell	12	0.00
R207 On 03/05/2018	Bond Future	Buy	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 03/05/2018	Bond Future		Sell	35	0.00
R207 On 03/05/2018	Bond Future		Sell	59	0.00
R207 On 03/05/2018	Bond Future		Buy	59	0.00
<b>R208 Bond Futures</b>					
R208 On 03/05/2018	Bond Future		Buy	25	0.00
R208 On 03/05/2018	Bond Future		Sell	25	0.00
R208 On 03/05/2018	Bond Future		Buy	37	0.00
R208 On 03/05/2018	Bond Future		Sell	37	0.00
R208 On 03/05/2018	Bond Future		Buy	62	0.00
R208 On 03/05/2018	Bond Future		Sell	62	0.00
<b>R209 Bond Future</b>					
R209 On 03/05/2018	Bond Future		Sell	4	0.00
R209 On 03/05/2018	Bond Future		Buy	4	0.00
R209 On 03/05/2018	Bond Future		Sell	5	0.00
R209 On 03/05/2018	Bond Future		Buy	5	0.00
R209 On 03/05/2018	Bond Future		Sell	6	0.00
R209 On 03/05/2018	Bond Future		Buy	6	0.00
R209 On 03/05/2018	Bond Future		Sell	7	0.00
R209 On 03/05/2018	Bond Future		Buy	7	0.00
R209 On 03/05/2018	Bond Future		Sell	9	0.00
R209 On 03/05/2018	Bond Future		Buy	9	0.00
R209 On 03/05/2018	Bond Future		Sell	14	0.00
R209 On 03/05/2018	Bond Future		Buy	14	0.00
R209 On 03/05/2018	Bond Future		Sell	20	0.00
R209 On 03/05/2018	Bond Future		Buy	20	0.00
R209 On 03/05/2018	Bond Future		Buy	23	0.00
R209 On 03/05/2018	Bond Future		Sell	23	0.00
R209 On 03/05/2018	Bond Future		Sell	23	0.00
R209 On 03/05/2018	Bond Future		Buy	23	0.00
R209 On 03/05/2018	Bond Future		Sell	27	0.00
R209 On 03/05/2018	Bond Future		Buy	27	0.00
R209 On 03/05/2018	Bond Future		Sell	52	0.00
R209 On 03/05/2018	Bond Future		Buy	52	0.00
R209 On 03/05/2018	Bond Future		Sell	132	0.00
R209 On 03/05/2018	Bond Future		Buy	132	0.00
R209 On 03/05/2018	Bond Future		Sell	132	0.00
R209 On 03/05/2018	Bond Future		Buy	132	0.00
R209 On 03/05/2018	Bond Future		Buy	144	0.00
R209 On 03/05/2018	Bond Future		Sell	144	0.00

**R213 Bond Future**

R213 On 03/05/2018	Bond Future	Buy	1	0.00
R213 On 03/05/2018	Bond Future	Sell	1	0.00
R213 On 03/05/2018	Bond Future	Buy	10	0.00
R213 On 03/05/2018	Bond Future	Sell	10	0.00
R213 On 03/05/2018	Bond Future	Buy	15	0.00
R213 On 03/05/2018	Bond Future	Sell	15	0.00
R213 On 03/05/2018	Bond Future	Buy	29	0.00
R213 On 03/05/2018	Bond Future	Sell	29	0.00
R213 On 03/05/2018	Bond Future	Sell	55	0.00
R213 On 03/05/2018	Bond Future	Buy	55	0.00

**Grand Total for Daily Detailed Turnover:** **10,080** **0.00**