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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/03/2018

TO DATE : 22/03/2018

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

IGOV On 03/05/2018	Index Future		Sell	1	0.00
IGOV On 03/05/2018	Index Future		Buy	1	0.00
IGOV On 03/05/2018	Index Future		Sell	7	0.00
IGOV On 03/05/2018	Index Future		Buy	7	0.00
IGOV On 03/05/2018	Index Future		Sell	7	0.00
IGOV On 03/05/2018	Index Future		Buy	7	0.00
IGOV On 03/05/2018	Index Future		Sell	8	0.00
IGOV On 03/05/2018	Index Future		Buy	8	0.00
IGOV On 03/05/2018	Index Future		Sell	16	0.00
IGOV On 03/05/2018	Index Future		Buy	16	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Buy	3	0.00
R186 On 03/05/2018	Bond Future		Sell	3	0.00

R186 On 03/05/2018	Bond Future	Buy	6	0.00
R186 On 03/05/2018	Bond Future	Sell	6	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	10	0.00
R186 On 03/05/2018	Bond Future	Sell	10	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	Buy	23	0.00
R186 On 03/05/2018	Bond Future	Sell	23	0.00
R186 On 03/05/2018	Bond Future	Buy	32	0.00
R186 On 03/05/2018	Bond Future	Sell	32	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	Sell	96	0.00
R186 On 03/05/2018	Bond Future	Buy	96	0.00
R186 On 03/05/2018	Bond Future	Sell	96	0.00
R186 On 03/05/2018	Bond Future	Buy	96	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	Sell	250	0.00
R186 On 03/05/2018	Bond Future	Buy	250	0.00
R186 On 03/05/2018	Bond Future	Buy	250	0.00
R186 On 03/05/2018	Bond Future	Sell	250	0.00
R186 On 03/05/2018	Bond Future	Buy	324	0.00
R186 On 03/05/2018	Bond Future	Sell	324	0.00
R186 On 03/05/2018	Bond Future	Buy	490	0.00
R186 On 03/05/2018	Bond Future	Sell	490	0.00
R186 On 03/05/2018	Bond Future	Buy	594	0.00
R186 On 03/05/2018	Bond Future	Sell	594	0.00
R186 On 03/05/2018	Bond Future	Buy	603	0.00
R186 On 03/05/2018	Bond Future	Sell	603	0.00
R186 On 03/05/2018	Bond Future	Buy	927	0.00
R186 On 03/05/2018	Bond Future	Sell	927	0.00

R2023 Bond Future

R023 On 03/05/2018	Bond Future	Buy	5	0.00
R023 On 03/05/2018	Bond Future	Sell	5	0.00
R023 On 03/05/2018	Bond Future	Sell	5	0.00
R023 On 03/05/2018	Bond Future	Buy	5	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	Sell	32	0.00
R023 On 03/05/2018	Bond Future	Buy	32	0.00
R023 On 03/05/2018	Bond Future	Buy	34	0.00
R023 On 03/05/2018	Bond Future	Sell	34	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/05/2018	Bond Future		Buy	126	0.00
R023 On 03/05/2018	Bond Future		Sell	126	0.00
R023 On 03/05/2018	Bond Future		Buy	164	0.00
R023 On 03/05/2018	Bond Future		Sell	164	0.00
R023 On 03/05/2018	Bond Future		Buy	256	0.00
R023 On 03/05/2018	Bond Future		Sell	256	0.00
R023 On 03/05/2018	Bond Future		Sell	284	0.00
R023 On 03/05/2018	Bond Future		Buy	284	0.00
R023 On 03/05/2018	Bond Future		Buy	706	0.00
R023 On 03/05/2018	Bond Future		Sell	706	0.00
R023 On 03/05/2018	Bond Future		Sell	839	0.00
R023 On 03/05/2018	Bond Future		Buy	839	0.00
R023 On 03/05/2018	Bond Future		Sell	839	0.00
R023 On 03/05/2018	Bond Future		Buy	839	0.00
R023 On 03/05/2018	Bond Future		Buy	1,459	0.00
R023 On 03/05/2018	Bond Future		Sell	1,459	0.00
R023 On 03/05/2018	Bond Future		Buy	3,061	0.00
R023 On 03/05/2018	Bond Future		Sell	3,061	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future		Sell	34	0.00
2030 On 03/05/2018	Bond Future		Buy	34	0.00
2030 On 03/05/2018	Bond Future		Sell	35	0.00
2030 On 03/05/2018	Bond Future		Buy	35	0.00
2030 On 03/05/2018	Bond Future		Sell	35	0.00
2030 On 03/05/2018	Bond Future		Buy	35	0.00
2030 On 03/05/2018	Bond Future		Sell	36	0.00
2030 On 03/05/2018	Bond Future		Buy	36	0.00
2030 On 03/05/2018	Bond Future		Sell	132	0.00
2030 On 03/05/2018	Bond Future		Buy	132	0.00
2030 On 03/05/2018	Bond Future		Sell	172	0.00
2030 On 03/05/2018	Bond Future		Buy	172	0.00
2030 On 03/05/2018	Bond Future		Sell	268	0.00
2030 On 03/05/2018	Bond Future		Buy	268	0.00
2030 On 03/05/2018	Bond Future		Sell	298	0.00
2030 On 03/05/2018	Bond Future		Buy	298	0.00
2030 On 03/05/2018	Bond Future		Sell	739	0.00
2030 On 03/05/2018	Bond Future		Buy	739	0.00
2030 On 03/05/2018	Bond Future		Sell	1,027	0.00
2030 On 03/05/2018	Bond Future		Buy	1,027	0.00
2030 On 03/05/2018	Bond Future		Sell	2,706	0.00
2030 On 03/05/2018	Bond Future		Buy	2,706	0.00

R2040 Bond Future

2040 On 03/05/2018	Bond Future	Sell	113	0.00
2040 On 03/05/2018	Bond Future	Buy	113	0.00
2040 On 03/05/2018	Bond Future	Sell	210	0.00
2040 On 03/05/2018	Bond Future	Buy	210	0.00
2040 On 03/05/2018	Bond Future	Buy	323	0.00
2040 On 03/05/2018	Bond Future	Sell	323	0.00

R2044 Bond Future

2044 On 03/05/2018	Bond Future	Sell	117	0.00
2044 On 03/05/2018	Bond Future	Buy	117	0.00
2044 On 03/05/2018	Bond Future	Buy	217	0.00
2044 On 03/05/2018	Bond Future	Sell	217	0.00
2044 On 03/05/2018	Bond Future	Sell	334	0.00
2044 On 03/05/2018	Bond Future	Buy	334	0.00

R207 Bond Future

R207 On 03/05/2018	Bond Future	Sell	20	0.00
R207 On 03/05/2018	Bond Future	Buy	20	0.00

R209 Bond Future

R209 On 03/05/2018	Bond Future	Buy	7	0.00
R209 On 03/05/2018	Bond Future	Sell	7	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	Buy	12	0.00
R209 On 03/05/2018	Bond Future	Sell	12	0.00
R209 On 03/05/2018	Bond Future	Buy	16	0.00
R209 On 03/05/2018	Bond Future	Sell	16	0.00
R209 On 03/05/2018	Bond Future	Buy	19	0.00
R209 On 03/05/2018	Bond Future	Sell	19	0.00
R209 On 02/08/2018	Bond Future	Sell	20	0.00
R209 On 02/08/2018	Bond Future	Buy	20	0.00
R209 On 03/05/2018	Bond Future	Buy	24	0.00
R209 On 03/05/2018	Bond Future	Sell	24	0.00
R209 On 03/05/2018	Bond Future	Buy	25	0.00
R209 On 03/05/2018	Bond Future	Sell	25	0.00
R209 On 03/05/2018	Bond Future	Buy	40	0.00
R209 On 03/05/2018	Bond Future	Sell	40	0.00
R209 On 03/05/2018	Bond Future	Sell	43	0.00
R209 On 03/05/2018	Bond Future	Buy	43	0.00
R209 On 03/05/2018	Bond Future	Buy	45	0.00
R209 On 03/05/2018	Bond Future	Sell	45	0.00
R209 On 03/05/2018	Bond Future	Buy	49	0.00
R209 On 03/05/2018	Bond Future	Sell	49	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/05/2018	Bond Future		Buy	55	0.00
R209 On 03/05/2018	Bond Future		Sell	55	0.00
R209 On 03/05/2018	Bond Future		Buy	60	0.00
R209 On 03/05/2018	Bond Future		Sell	60	0.00
R209 On 03/05/2018	Bond Future		Buy	64	0.00
R209 On 03/05/2018	Bond Future		Sell	64	0.00
R209 On 03/05/2018	Bond Future		Buy	71	0.00
R209 On 03/05/2018	Bond Future		Sell	71	0.00
R209 On 03/05/2018	Bond Future		Buy	76	0.00
R209 On 03/05/2018	Bond Future		Sell	76	0.00
R209 On 03/05/2018	Bond Future		Buy	80	0.00
R209 On 03/05/2018	Bond Future		Sell	80	0.00
R209 On 03/05/2018	Bond Future		Buy	90	0.00
R209 On 03/05/2018	Bond Future		Sell	90	0.00
R209 On 03/05/2018	Bond Future		Buy	105	0.00
R209 On 03/05/2018	Bond Future		Sell	105	0.00
R209 On 03/05/2018	Bond Future		Buy	184	0.00
R209 On 03/05/2018	Bond Future		Sell	184	0.00
R209 On 03/05/2018	Bond Future		Sell	184	0.00
R209 On 03/05/2018	Bond Future		Buy	184	0.00
R209 On 03/05/2018	Bond Future		Sell	191	0.00
R209 On 03/05/2018	Bond Future		Buy	191	0.00
R209 On 03/05/2018	Bond Future		Sell	200	0.00
R209 On 03/05/2018	Bond Future		Buy	200	0.00
R209 On 03/05/2018	Bond Future		Sell	200	0.00
R209 On 03/05/2018	Bond Future		Buy	200	0.00
R209 On 03/05/2018	Bond Future		Buy	310	0.00
R209 On 03/05/2018	Bond Future		Sell	310	0.00
R209 On 03/05/2018	Bond Future		Buy	412	0.00
R209 On 03/05/2018	Bond Future		Sell	412	0.00
R209 On 03/05/2018	Bond Future		Buy	1,444	0.00
R209 On 03/05/2018	Bond Future		Sell	1,444	0.00

R214 Bond Future

R214 On 03/05/2018	Bond Future		Sell	5	0.00
R214 On 03/05/2018	Bond Future		Buy	5	0.00

Grand Total for Daily Detailed Turnover: 22,630 0.00