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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/08/2018

TO DATE : 02/08/2018

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

IGOV On 02/08/2018	Index Future		Buy	4	0.00
IGOV On 02/08/2018	Index Future		Sell	4	0.00
IGOV On 01/11/2018	Index Future		Buy	4	0.00
IGOV On 01/11/2018	Index Future		Sell	4	0.00
IGOV On 01/11/2018	Index Future		Sell	20	0.00
IGOV On 01/11/2018	Index Future		Buy	20	0.00
IGOV On 01/11/2018	Index Future		Buy	24	0.00
IGOV On 01/11/2018	Index Future		Sell	24	0.00
IGOV On 02/08/2018	Index Future		Buy	25	0.00
IGOV On 02/08/2018	Index Future		Sell	25	0.00
IGOV On 02/08/2018	Index Future		Sell	29	0.00
IGOV On 02/08/2018	Index Future		Buy	29	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future	Buy	3	0.00
R186 On 01/11/2018	Bond Future	Sell	3	0.00
R186 On 01/11/2018	Bond Future	Buy	25	0.00
R186 On 01/11/2018	Bond Future	Sell	25	0.00
R186 On 01/11/2018	Bond Future	Sell	28	0.00
R186 On 01/11/2018	Bond Future	Buy	28	0.00
R186 On 01/11/2018	Bond Future	Buy	130	0.00
R186 On 01/11/2018	Bond Future	Sell	130	0.00
R186 On 01/11/2018	Bond Future	Sell	130	0.00
R186 On 01/11/2018	Bond Future	Buy	130	0.00

R2023 Bond Future

R023 On 01/11/2018	Bond Future	Sell	358	0.00
R023 On 01/11/2018	Bond Future	Buy	358	0.00
R023 On 01/11/2018	Bond Future	Sell	358	0.00
R023 On 01/11/2018	Bond Future	Buy	358	0.00

R2044 Bond Future

2044 On 01/11/2018	Bond Future	Buy	29	0.00
2044 On 01/11/2018	Bond Future	Sell	29	0.00
2044 On 01/11/2018	Bond Future	Buy	33	0.00
2044 On 01/11/2018	Bond Future	Sell	33	0.00
2044 On 01/11/2018	Bond Future	Sell	62	0.00
2044 On 01/11/2018	Bond Future	Buy	62	0.00

R2048 Bond Future

R248 On 02/08/2018	Bond Future	Buy	1	0.00
R248 On 02/08/2018	Bond Future	Sell	1	0.00
R248 On 01/11/2018	Bond Future	Sell	1	0.00
R248 On 01/11/2018	Bond Future	Buy	1	0.00
R248 On 02/08/2018	Bond Future	Buy	19	0.00
R248 On 02/08/2018	Bond Future	Sell	19	0.00
R248 On 01/11/2018	Bond Future	Sell	19	0.00
R248 On 01/11/2018	Bond Future	Buy	19	0.00
R248 On 02/08/2018	Bond Future	Buy	80	0.00
R248 On 02/08/2018	Bond Future	Sell	80	0.00
R248 On 01/11/2018	Bond Future	Sell	80	0.00
R248 On 01/11/2018	Bond Future	Buy	80	0.00
R248 On 02/08/2018	Bond Future	Buy	270	0.00
R248 On 02/08/2018	Bond Future	Sell	270	0.00
R248 On 01/11/2018	Bond Future	Sell	270	0.00
R248 On 01/11/2018	Bond Future	Buy	270	0.00
R248 On 02/08/2018	Bond Future	Sell	370	0.00
R248 On 02/08/2018	Bond Future	Buy	370	0.00
R248 On 01/11/2018	Bond Future	Buy	370	0.00
R248 On 01/11/2018	Bond Future	Sell	370	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 01/11/2018	Bond Future		Sell	17	0.00
R209 On 01/11/2018	Bond Future		Buy	17	0.00
R209 On 01/11/2018	Bond Future		Buy	17	0.00
R209 On 01/11/2018	Bond Future		Sell	17	0.00
R209 On 01/11/2018	Bond Future		Sell	195	0.00
R209 On 01/11/2018	Bond Future		Buy	195	0.00
R209 On 01/11/2018	Bond Future		Buy	195	0.00
R209 On 01/11/2018	Bond Future		Sell	195	0.00
R209 On 01/11/2018	Bond Future		Buy	425	0.00
R209 On 01/11/2018	Bond Future		Sell	425	0.00
R209 On 01/11/2018	Bond Future		Buy	425	0.00
R209 On 01/11/2018	Bond Future		Sell	425	0.00
R209 On 02/08/2018	Bond Future		Sell	425	0.00
R209 On 02/08/2018	Bond Future		Buy	425	0.00
R209 On 02/08/2018	Bond Future		Sell	425	0.00
R209 On 02/08/2018	Bond Future		Buy	425	0.00
R209 On 01/11/2018	Bond Future		Buy	6,465	0.00
R209 On 01/11/2018	Bond Future		Sell	6,465	0.00
R209 On 01/11/2018	Bond Future		Buy	6,465	0.00
R209 On 01/11/2018	Bond Future		Sell	6,465	0.00
R209 On 02/08/2018	Bond Future		Sell	6,465	0.00
R209 On 02/08/2018	Bond Future		Buy	6,465	0.00
R209 On 02/08/2018	Bond Future		Sell	6,465	0.00
R209 On 02/08/2018	Bond Future		Buy	6,465	0.00
R209 On 01/11/2018	Bond Future		Buy	6,890	0.00
R209 On 01/11/2018	Bond Future		Buy	6,890	0.00
R209 On 01/11/2018	Bond Future		Sell	6,890	0.00
R209 On 01/11/2018	Bond Future		Sell	6,890	0.00
R209 On 02/08/2018	Bond Future		Sell	6,890	0.00
R209 On 02/08/2018	Bond Future		Sell	6,890	0.00
R209 On 02/08/2018	Bond Future		Buy	6,890	0.00
R209 On 02/08/2018	Bond Future		Buy	6,890	0.00
R212 Bond Future					
R212 On 02/08/2018	Bond Future		Buy	500	0.00
R212 On 02/08/2018	Bond Future		Sell	500	0.00
R212 On 01/11/2018	Bond Future		Sell	500	0.00
R212 On 01/11/2018	Bond Future		Buy	500	0.00

R214 Bond Future

R214 On 01/11/2018	Bond Future	Buy	2	0.00
R214 On 01/11/2018	Bond Future	Sell	2	0.00
R214 On 01/11/2018	Bond Future	Buy	3	0.00
R214 On 01/11/2018	Bond Future	Sell	3	0.00
R214 On 01/11/2018	Bond Future	Buy	4	0.00
R214 On 01/11/2018	Bond Future	Sell	4	0.00
R214 On 01/11/2018	Bond Future	Buy	5	0.00
R214 On 01/11/2018	Bond Future	Sell	5	0.00
R214 On 01/11/2018	Bond Future	Buy	7	0.00
R214 On 01/11/2018	Bond Future	Sell	7	0.00
R214 On 01/11/2018	Bond Future	Buy	14	0.00
R214 On 01/11/2018	Bond Future	Sell	14	0.00
R214 On 01/11/2018	Bond Future	Buy	22	0.00
R214 On 01/11/2018	Bond Future	Sell	22	0.00
R214 On 01/11/2018	Bond Future	Buy	34	0.00
R214 On 01/11/2018	Bond Future	Sell	34	0.00
R214 On 01/11/2018	Bond Future	Buy	181	0.00
R214 On 01/11/2018	Bond Future	Sell	181	0.00
R214 On 01/11/2018	Bond Future	Buy	230	0.00
R214 On 01/11/2018	Bond Future	Sell	230	0.00
R214 On 01/11/2018	Bond Future	Buy	296	0.00
R214 On 01/11/2018	Bond Future	Sell	296	0.00
R214 On 01/11/2018	Bond Future	Buy	319	0.00
R214 On 01/11/2018	Bond Future	Sell	319	0.00
R214 On 01/11/2018	Bond Future	Buy	368	0.00
R214 On 01/11/2018	Bond Future	Sell	368	0.00
R214 On 01/11/2018	Bond Future	Buy	400	0.00
R214 On 01/11/2018	Bond Future	Sell	400	0.00
R214 On 01/11/2018	Bond Future	Buy	599	0.00
R214 On 01/11/2018	Bond Future	Sell	599	0.00
R214 On 01/11/2018	Bond Future	Buy	1,006	0.00
R214 On 01/11/2018	Bond Future	Sell	1,006	0.00
R214 On 01/11/2018	Bond Future	Buy	3,490	0.00
R214 On 01/11/2018	Bond Future	Sell	3,490	0.00

Grand Total for Daily Detailed Turnover:

66,266 0.00