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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/08/2018

TO DATE : 03/08/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2029 Bond Future

2029 On 01/11/2018	Bond Future		Sell	80	0.00
2029 On 01/11/2018	Bond Future		Buy	80	0.00
2029 On 01/11/2018	Bond Future		Sell	150	0.00
2029 On 01/11/2018	Bond Future		Buy	150	0.00
2029 On 01/11/2018	Bond Future		Buy	230	0.00
2029 On 01/11/2018	Bond Future		Sell	230	0.00

I2038 Bond Future

2038 On 01/11/2018	Bond Future		Sell	20	0.00
2038 On 01/11/2018	Bond Future		Buy	20	0.00
2038 On 01/11/2018	Bond Future		Sell	20	0.00
2038 On 01/11/2018	Bond Future		Buy	20	0.00

New Inflation Linked Index

IGOV On 01/11/2018	Index Future	Buy	1	0.00
IGOV On 01/11/2018	Index Future	Sell	1	0.00
IGOV On 01/11/2018	Index Future	Sell	1	0.00
IGOV On 01/11/2018	Index Future	Buy	1	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future	Sell	200	0.00
R186 On 01/11/2018	Bond Future	Buy	200	0.00
R186 On 01/11/2018	Bond Future	Sell	200	0.00
R186 On 01/11/2018	Bond Future	Buy	200	0.00
R186 On 01/11/2018	Bond Future	Sell	1,250	0.00
R186 On 01/11/2018	Bond Future	Buy	1,250	0.00
R186 On 01/11/2018	Bond Future	Sell	15,000	0.00
R186 On 01/11/2018	Bond Future	Buy	15,000	0.00

R202 Bond Future

R202 On 01/11/2018	Bond Future	Sell	750	0.00
R202 On 01/11/2018	Bond Future	Buy	750	0.00
R202 On 01/11/2018	Bond Future	Buy	750	0.00
R202 On 01/11/2018	Bond Future	Sell	750	0.00

R2030 Bond Future

2030 On 01/11/2018	Bond Future	Sell	20	0.00
2030 On 01/11/2018	Bond Future	Buy	20	0.00
2030 On 01/11/2018	Bond Future	Sell	20	0.00
2030 On 01/11/2018	Bond Future	Buy	20	0.00
2030 On 01/11/2018	Bond Future	Buy	15,000	0.00
2030 On 01/11/2018	Bond Future	Sell	15,000	0.00

R2032 Bond Future

2032 On 01/11/2018	Bond Future	Buy	88	0.00
2032 On 01/11/2018	Bond Future	Sell	88	0.00
2032 On 01/11/2018	Bond Future	Sell	88	0.00
2032 On 01/11/2018	Bond Future	Buy	88	0.00
2032 On 01/11/2018	Bond Future	Sell	1,000	0.00
2032 On 01/11/2018	Bond Future	Buy	1,000	0.00

R2037 Bond Future

2037 On 01/11/2018	Bond Future	Sell	740	0.00
2037 On 01/11/2018	Bond Future	Buy	740	0.00

R2044 Bond Future

2044 On 01/11/2018	Bond Future	Sell	12	0.00
2044 On 01/11/2018	Bond Future	Buy	12	0.00
2044 On 01/11/2018	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 01/11/2018	Bond Future		Sell	12	0.00
R209 Bond Future					
R209 On 01/11/2018	Bond Future		Buy	11	0.00
R209 On 01/11/2018	Bond Future		Sell	11	0.00
R209 On 01/11/2018	Bond Future		Buy	11	0.00
R209 On 01/11/2018	Bond Future		Sell	11	0.00
Grand Total for Daily Detailed Turnover:				35,654	0.00