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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/04/2018

TO DATE : 10/04/2018

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| ALBI On 03/05/2018 | Index Future | | Sell | 19 | 0.00 |
| ALBI On 03/05/2018 | Index Future | | Buy | 19 | 0.00 |
| ALBI On 03/05/2018 | Index Future | | Buy | 19 | 0.00 |
| ALBI On 03/05/2018 | Index Future | | Sell | 19 | 0.00 |

I2033 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2033 On 02/08/2018 | Bond Future | | Buy | 69 | 0.00 |
| 2033 On 02/08/2018 | Bond Future | | Sell | 69 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| IGOV On 03/05/2018 | Index Future | | Sell | 8 | 0.00 |
| IGOV On 03/05/2018 | Index Future | | Buy | 8 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 03/05/2018 | Bond Future | Sell | 1 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 1 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 5 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 5 | 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 | Sell | 11 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 11 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 15 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 15 | 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 | 29 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 29 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 30 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 30 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 40 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 54 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 54 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 70 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 70 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 74 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 74 | 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 | 117 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 117 | 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 | Sell | 150 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 150 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 278 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 278 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 278 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 278 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 278 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 278 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 278 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Sell | 278 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 On 03/05/2018 | Bond Future | | Buy | 493 | 0.00 |
| R186 On 03/05/2018 | Bond Future | | Sell | 493 | 0.00 |
| R2023 Bond Future | | | | | |
| R023 On 03/05/2018 | Bond Future | | Sell | 10 | 0.00 |
| R023 On 03/05/2018 | Bond Future | | Buy | 10 | 0.00 |
| R023 On 03/05/2018 | Bond Future | | Sell | 10 | 0.00 |
| R023 On 03/05/2018 | Bond Future | | Buy | 10 | 0.00 |
| R023 On 03/05/2018 | Bond Future | | Buy | 24 | 0.00 |
| R023 On 03/05/2018 | Bond Future | | Sell | 24 | 0.00 |
| R023 On 03/05/2018 | Bond Future | | Sell | 24 | 0.00 |
| R023 On 03/05/2018 | Bond Future | | Buy | 24 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 03/05/2018 | Bond Future | | Sell | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Buy | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Sell | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Buy | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Buy | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Sell | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Sell | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Buy | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Buy | 242 | 0.00 |
| 2030 On 03/05/2018 | Bond Future | | Sell | 242 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 03/05/2018 | Bond Future | | Sell | 9 | 0.00 |
| 2040 On 03/05/2018 | Bond Future | | Buy | 9 | 0.00 |
| 2040 On 03/05/2018 | Bond Future | | Sell | 9 | 0.00 |
| 2040 On 03/05/2018 | Bond Future | | Buy | 9 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 03/05/2018 | Bond Future | | Sell | 140 | 0.00 |
| 2044 On 03/05/2018 | Bond Future | | Buy | 140 | 0.00 |
| 2044 On 03/05/2018 | Bond Future | | Sell | 460 | 0.00 |
| 2044 On 03/05/2018 | Bond Future | | Buy | 460 | 0.00 |
| 2044 On 03/05/2018 | Bond Future | | Sell | 600 | 0.00 |
| 2044 On 03/05/2018 | Bond Future | | Buy | 600 | 0.00 |
| R207 Bond Future | | | | | |
| R207 On 03/05/2018 | Bond Future | | Buy | 49 | 0.00 |

