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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/04/2018

TO DATE : 20/04/2018

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

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|----|------|
| GOVI On 03/05/2018 | GOVI | | Buy | 41 | 0.00 |
| GOVI On 03/05/2018 | GOVI | | Sell | 41 | 0.00 |
| GOVI On 02/08/2018 | GOVI | | Sell | 41 | 0.00 |
| GOVI On 02/08/2018 | GOVI | | Buy | 41 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|-----|------|
| IGOV On 03/05/2018 | Index Future | | Buy | 408 | 0.00 |
| IGOV On 03/05/2018 | Index Future | | Sell | 408 | 0.00 |
| IGOV On 02/08/2018 | Index Future | | Sell | 408 | 0.00 |
| IGOV On 02/08/2018 | Index Future | | Buy | 408 | 0.00 |

R186 Bond Future

| | | | | | | |
|--------------------|-------------|------|-----|------|----|------|
| R186 On 03/05/2018 | Bond Future | 9.72 | Put | Buy | 20 | 0.00 |
| R186 On 03/05/2018 | Bond Future | 9.72 | Put | Sell | 20 | 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 | Sell | 32 | 0.00 |
| R186 On 03/05/2018 | Bond Future | Buy | 32 | 0.00 |
| R2032 Bond Future | | | | |
| 2032 On 03/05/2018 | Bond Future | Buy | 68 | 0.00 |
| 2032 On 03/05/2018 | Bond Future | Sell | 68 | 0.00 |
| R209 Bond Future | | | | |
| 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 | Sell | 100 | 0.00 |
| R209 On 03/05/2018 | Bond Future | Buy | 100 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 1,170 | 0.00 |