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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/08/2018

TO DATE : 31/08/2018

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

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| IGOV On 01/11/2018 | Index Future | | Sell | 2 | 0.00 |
| IGOV On 01/11/2018 | Index Future | | Buy | 2 | 0.00 |
| IGOV On 01/11/2018 | Index Future | | Sell | 2 | 0.00 |
| IGOV On 01/11/2018 | Index Future | | Buy | 2 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| R186 On 01/11/2018 | Bond Future | | Sell | 24 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | Buy | 24 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | Sell | 26 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | Buy | 26 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | Sell | 53 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | Buy | 53 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | Buy | 143 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | Sell | 143 | 0.00 |

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|--------------------|-------------|------|------|------|-----|------|
| R186 On 01/11/2018 | Bond Future | | | Buy | 143 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Sell | 143 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Buy | 150 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Sell | 150 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Buy | 150 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Sell | 150 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Sell | 150 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Buy | 150 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Sell | 160 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Buy | 160 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Sell | 160 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Buy | 160 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Buy | 230 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Sell | 230 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Buy | 230 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Sell | 230 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Sell | 230 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Buy | 230 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Sell | 300 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Buy | 300 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Sell | 300 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Buy | 300 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Sell | 300 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Buy | 300 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Buy | 320 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Sell | 320 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Buy | 320 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Sell | 320 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Sell | 320 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Buy | 320 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Sell | 640 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Buy | 640 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Sell | 700 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 8.50 | Call | Buy | 700 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Sell | 700 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.90 | Put | Buy | 700 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Buy | 700 | 0.00 |
| R186 On 07/02/2019 | Bond Future | 9.10 | Put | Sell | 700 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Buy | 743 | 0.00 |
| R186 On 01/11/2018 | Bond Future | | | Sell | 743 | 0.00 |

R2023 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|------|
| R023 On 01/11/2018 | Bond Future | | | Buy | 163 | 0.00 |
| R023 On 01/11/2018 | Bond Future | | | Sell | 163 | 0.00 |
| R023 On 01/11/2018 | Bond Future | | | Sell | 163 | 0.00 |
| R023 On 01/11/2018 | Bond Future | | | Buy | 163 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R2030 Bond Future | | | | | |
| 2030 On 01/11/2018 | Bond Future | | Buy | 695 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 695 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 01/11/2018 | Bond Future | | Buy | 514 | 0.00 |
| 2032 On 01/11/2018 | Bond Future | | Sell | 514 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 01/11/2018 | Bond Future | | Buy | 80 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 80 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 80 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Buy | 80 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 113 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Buy | 113 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 114 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Buy | 114 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 125 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Buy | 125 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 126 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Buy | 126 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 239 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Buy | 239 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Sell | 239 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | | Buy | 239 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 01/11/2018 | Bond Future | | Sell | 50 | 0.00 |
| 2044 On 01/11/2018 | Bond Future | | Buy | 50 | 0.00 |
| 2044 On 01/11/2018 | Bond Future | | Sell | 50 | 0.00 |
| 2044 On 01/11/2018 | Bond Future | | Buy | 50 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 01/11/2018 | Bond Future | | Buy | 220 | 0.00 |
| R248 On 01/11/2018 | Bond Future | | Sell | 220 | 0.00 |
| R248 On 01/11/2018 | Bond Future | | Sell | 220 | 0.00 |
| R248 On 01/11/2018 | Bond Future | | Buy | 220 | 0.00 |
| R207 Bond Future | | | | | |
| R207 On 01/11/2018 | Bond Future | | Buy | 304 | 0.00 |

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|--------------------|-------------|------|-----|------|
| R207 On 01/11/2018 | Bond Future | Sell | 304 | 0.00 |
| R207 On 01/11/2018 | Bond Future | Sell | 304 | 0.00 |
| R207 On 01/11/2018 | Bond Future | Buy | 304 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R209 On 01/11/2018 | Bond Future | Buy | 50 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 50 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 50 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 50 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 55 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 55 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 55 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 55 | 0.00 |

Grand Total for Daily Detailed Turnover: 11,205 0.00