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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/02/2019

TO DATE : 08/02/2019

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

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| IGOV On 02/05/2019 | Index Future | | Buy | 3 | 0.00 |
| IGOV On 02/05/2019 | Index Future | | Sell | 3 | 0.00 |
| IGOV On 02/05/2019 | Index Future | | Sell | 3 | 0.00 |
| IGOV On 02/05/2019 | Index Future | | Buy | 3 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R186 On 02/05/2019 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 74 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 74 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 79 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 79 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R023 On 02/05/2019 | Bond Future | Buy | 666 | 0.00 |
| R023 On 02/05/2019 | Bond Future | Sell | 666 | 0.00 |
| R023 On 02/05/2019 | Bond Future | Sell | 666 | 0.00 |
| R023 On 02/05/2019 | Bond Future | Buy | 666 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R035 On 02/05/2019 | Bond Future | Sell | 89 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy | 89 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Sell | 119 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy | 119 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Sell | 158 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy | 158 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Sell | 287 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy | 287 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy | 653 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Sell | 653 | 0.00 |

R214 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R214 On 02/05/2019 | Bond Future | Sell | 105 | 0.00 |
| R214 On 02/05/2019 | Bond Future | Buy | 105 | 0.00 |
| R214 On 02/05/2019 | Bond Future | Sell | 105 | 0.00 |
| R214 On 02/05/2019 | Bond Future | Buy | 105 | 0.00 |

Grand Total for Daily Detailed Turnover:

3,012 0.00