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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/04/2019

TO DATE : 08/04/2019

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

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 02/05/2019 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Buy | 1 | 0.00 |

I2025 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| 2025 On 02/05/2019 | Bond Future | | Buy | 6 | 0.00 |
| 2025 On 02/05/2019 | Bond Future | | Sell | 6 | 0.00 |
| 2025 On 02/05/2019 | Bond Future | | Sell | 6 | 0.00 |
| 2025 On 02/05/2019 | Bond Future | | Buy | 6 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| IGOV On 01/08/2019 | Index Future | | Buy | 98 | 0.00 |
| IGOV On 01/08/2019 | Index Future | | Sell | 98 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2044 On 02/05/2019 | Bond Future | Sell | 50 | 0.00 |
| 2044 On 02/05/2019 | Bond Future | Buy | 50 | 0.00 |
| 2044 On 02/05/2019 | Bond Future | Buy | 50 | 0.00 |
| 2044 On 02/05/2019 | Bond Future | Sell | 50 | 0.00 |

R212 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R212 On 02/05/2019 | Bond Future | Sell | 10 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Buy | 10 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Sell | 15 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Buy | 15 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Sell | 20 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Buy | 20 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Sell | 123 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Buy | 123 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Buy | 168 | 0.00 |
| R212 On 02/05/2019 | Bond Future | Sell | 168 | 0.00 |

Grand Total for Daily Detailed Turnover:

548 0.00