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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/09/2019

TO DATE : 12/09/2019

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

I2025 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2025 On 07/11/2019 | Bond Future | | Buy | 10 | 0.00 |
| 2025 On 07/11/2019 | Bond Future | | Sell | 10 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| IGOV On 07/11/2019 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 2 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 2 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 2 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 2 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 12 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 12 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 07/11/2019 | Bond Future | Buy | 12 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 12 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 12 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 12 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 30 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 30 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 100 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 100 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 159 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 159 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 189 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 189 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 07/11/2019 | Bond Future | Sell | 140 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Buy | 140 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Sell | 279 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Buy | 279 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 07/11/2019 | Bond Future | Buy | 250 | 0.00 |
| 2032 On 07/11/2019 | Bond Future | Sell | 250 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R035 On 07/11/2019 | Bond Future | Sell | 110 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Buy | 110 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Buy | 792 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Sell | 792 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R209 On 07/11/2019 | Bond Future | Buy | 34 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Sell | 34 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Buy | 152 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Sell | 152 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Buy | 3,300 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Sell | 3,300 | 0.00 |

Grand Total for Daily Detailed Turnover:**5,587****0.00**