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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/10/2019

TO DATE : 01/10/2019

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|-------------|-----|----------|------------------|------|
| Govi Total Return Index | | | | | |
| GOVI On 07/11/2019 | GOVI | | Sell | 43 | 0.00 |
| GOVI On 07/11/2019 | GOVI | | Buy | 43 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 07/11/2019 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 07/11/2019 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 07/11/2019 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 07/11/2019 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 07/11/2019 | Bond Future | | Buy | 485 | 0.00 |
| R186 On 07/11/2019 | Bond Future | | Sell | 485 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 07/11/2019 | Bond Future | | Buy | 42 | 0.00 |
| 2032 On 07/11/2019 | Bond Future | | Sell | 42 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R035 On 07/11/2019 | Bond Future | Buy | 39 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Sell | 39 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Sell | 100 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Buy | 100 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Sell | 500 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Buy | 500 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Buy | 600 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Sell | 600 | 0.00 |

R2037 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2037 On 07/11/2019 | Bond Future | Buy | 39 | 0.00 |
| 2037 On 07/11/2019 | Bond Future | Sell | 39 | 0.00 |

R2040 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2040 On 07/11/2019 | Bond Future | Sell | 86 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Buy | 86 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R248 On 07/11/2019 | Bond Future | Buy | 35 | 0.00 |
| R248 On 07/11/2019 | Bond Future | Sell | 35 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R213 On 07/11/2019 | Bond Future | Sell | 226 | 0.00 |
| R213 On 07/11/2019 | Bond Future | Buy | 226 | 0.00 |

R214 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R214 On 07/11/2019 | Bond Future | Sell | 146 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy | 146 | 0.00 |

Grand Total for Daily Detailed Turnover:**2,441 0.00**