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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/02/2017

TO DATE : 28/02/2017

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| ES33 Bond Future | | | | | |
| ES33 On 04/05/2017 | Bond Future | | Sell | 2 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | | Buy | 2 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | | Sell | 17 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | | Buy | 17 | 0.00 |
| I2029 Bond Future | | | | | |
| 2029 On 04/05/2017 | Bond Future | | Sell | 19 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | | Buy | 19 | 0.00 |
| I2033 Bond Future | | | | | |
| 2033 On 04/05/2017 | Bond Future | | Sell | 44 | 0.00 |
| 2033 On 04/05/2017 | Bond Future | | Buy | 44 | 0.00 |
| I2038 Bond Future | | | | | |

| | | | | |
|--------------------------|-------------|------|-----|------|
| 2038 On 04/05/2017 | Bond Future | Buy | 107 | 0.00 |
| 2038 On 04/05/2017 | Bond Future | Sell | 107 | 0.00 |
| I2046 Bond Future | | | | |
| 2046 On 04/05/2017 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Buy | 20 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Sell | 20 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Sell | 74 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Buy | 74 | 0.00 |
| I2050 Bond Future | | | | |
| 2050 On 04/05/2017 | Bond Future | Sell | 137 | 0.00 |
| 2050 On 04/05/2017 | Bond Future | Buy | 137 | 0.00 |
| R186 Bond Future | | | | |
| R186 On 04/05/2017 | Bond Future | Buy | 67 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 67 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 100 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 100 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 100 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 100 | 0.00 |
| R202 Bond Future | | | | |
| R202 On 04/05/2017 | Bond Future | Sell | 2 | 0.00 |
| R202 On 04/05/2017 | Bond Future | Buy | 2 | 0.00 |
| R202 On 04/05/2017 | Bond Future | Sell | 9 | 0.00 |
| R202 On 04/05/2017 | Bond Future | Buy | 9 | 0.00 |
| R202 On 04/05/2017 | Bond Future | Sell | 11 | 0.00 |
| R202 On 04/05/2017 | Bond Future | Buy | 11 | 0.00 |
| R202 On 04/05/2017 | Bond Future | Buy | 107 | 0.00 |
| R202 On 04/05/2017 | Bond Future | Sell | 107 | 0.00 |
| R2037 Bond Future | | | | |
| 2037 On 04/05/2017 | Bond Future | Sell | 111 | 0.00 |
| 2037 On 04/05/2017 | Bond Future | Buy | 111 | 0.00 |
| 2037 On 04/05/2017 | Bond Future | Sell | 111 | 0.00 |
| 2037 On 04/05/2017 | Bond Future | Buy | 111 | 0.00 |
| R2040 Bond Future | | | | |
| 2040 On 04/05/2017 | Bond Future | Buy | 110 | 0.00 |
| 2040 On 04/05/2017 | Bond Future | Sell | 110 | 0.00 |
| 2040 On 04/05/2017 | Bond Future | Sell | 110 | 0.00 |
| 2040 On 04/05/2017 | Bond Future | Buy | 110 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|--------|-----|----------|------------------|-------------|
| R2044 Bond Future | | | | | |
| 2044 On 04/05/2017 | | | Sell | 225 | 0.00 |
| 2044 On 04/05/2017 | | | Buy | 225 | 0.00 |
| 2044 On 04/05/2017 | | | Sell | 225 | 0.00 |
| 2044 On 04/05/2017 | | | Buy | 225 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 04/05/2017 | | | Buy | 149 | 0.00 |
| R209 On 04/05/2017 | | | Sell | 149 | 0.00 |
| R209 On 04/05/2017 | | | Sell | 149 | 0.00 |
| R209 On 04/05/2017 | | | Buy | 149 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 2,009 | 0.00 |