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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/12/2017

TO DATE : 04/12/2017

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

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 01/02/2018 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 01/02/2018 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 01/02/2018 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 01/02/2018 | GOVI | | Buy | 1 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| R186 On 01/02/2018 | Bond Future | | Buy | 152 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 152 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 152 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 152 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 1,000 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 1,000 | 0.00 |

R2037 Bond Future

| | | | | |
|---|-------------|------|--------------|-------------|
| 2037 On 01/02/2018 | Bond Future | Sell | 46 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | Buy | 46 | 0.00 |
| R207 Bond Future | | | | |
| R207 On 01/02/2018 | Bond Future | Buy | 11 | 0.00 |
| R207 On 01/02/2018 | Bond Future | Sell | 11 | 0.00 |
| R207 On 01/02/2018 | Bond Future | Buy | 47 | 0.00 |
| R207 On 01/02/2018 | Bond Future | Sell | 47 | 0.00 |
| R207 On 01/02/2018 | Bond Future | Buy | 58 | 0.00 |
| R207 On 01/02/2018 | Bond Future | Sell | 58 | 0.00 |
| R208 Bond Futures | | | | |
| R208 On 01/02/2018 | Bond Future | Buy | 155 | 0.00 |
| R208 On 01/02/2018 | Bond Future | Sell | 155 | 0.00 |
| R209 Bond Future | | | | |
| R209 On 01/02/2018 | Bond Future | Sell | 12 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 12 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 12 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 12 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 95 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 95 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 107 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 107 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 160 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 160 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 172 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 172 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 2,181 | 0.00 |