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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/12/2017

TO DATE : 07/12/2017

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

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| R186 On 01/02/2018 | Bond Future | | Buy | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 81 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 81 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 443 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 443 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 528 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 528 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 01/02/2018 | Bond Future | Sell | 120 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 120 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 120 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 120 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 120 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 120 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 01/02/2018 | Bond Future | Sell | 1 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 1 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 1 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 1 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 2 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 2 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 3 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 3 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 4 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 4 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 14 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 14 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 16 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 16 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 19 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 19 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 20 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 20 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 33 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 33 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 41 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 41 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 52 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 52 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 150 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 150 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 150 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 150 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 150 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 150 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 880 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 880 | 0.00 |

Grand Total for Daily Detailed Turnover: 2,972 0.00