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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/01/2018

TO DATE : 03/01/2018

| 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 | 35 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 35 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 39 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 39 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 1,000 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 1,000 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 01/02/2018 | Bond Future | | Buy | 232 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 232 | 0.00 |
| R208 Bond Futures | | | | | |

| | | | | |
|---|-------------|------|--------------|-------------|
| R208 On 01/02/2018 | Bond Future | Sell | 293 | 0.00 |
| R208 On 01/02/2018 | Bond Future | Buy | 293 | 0.00 |
| R209 Bond Future | | | | |
| R209 On 01/02/2018 | Bond Future | Buy | 20 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 20 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 1,623 | 0.00 |