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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/09/2019

TO DATE : 13/09/2019

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

I2038 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2038 On 07/11/2019 | Bond Future | | Buy | 24 | 0.00 |
| 2038 On 07/11/2019 | Bond Future | | Sell | 24 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| IGOV On 07/11/2019 | Index Future | | Buy | 4 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 4 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 5 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 5 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 5 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 5 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 7 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 7 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 11 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 11 | 0.00 |

| | | | | | |
|--------------------|--------------|--|------|-----|------|
| IGOV On 07/11/2019 | Index Future | | Buy | 12 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 12 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 46 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 46 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 65 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 65 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 143 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Buy | 143 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R186 On 07/11/2019 | Bond Future | | Sell | 21 | 0.00 |
| R186 On 07/11/2019 | Bond Future | | Buy | 21 | 0.00 |

R2044 Bond Future

| | | | | | | |
|--------------------|-------------|-------|------|------|------|------|
| 2044 On 07/11/2019 | Bond Future | | Buy | 8 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 8 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Buy | 15 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 15 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Buy | 36 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 36 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Buy | 44 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 44 | 0.00 | |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Buy | 50 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Sell | 50 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.66 | Call | Sell | 50 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.66 | Call | Buy | 50 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 10.93 | Put | Buy | 50 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 10.93 | Put | Sell | 50 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | | Buy | 70 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 70 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Buy | 76 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 76 | 0.00 | |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Buy | 90 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Sell | 90 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.66 | Call | Sell | 90 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.66 | Call | Buy | 90 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 10.93 | Put | Buy | 90 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 10.93 | Put | Sell | 90 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | | Buy | 98 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 98 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Buy | 128 | 0.00 | |
| 2044 On 07/11/2019 | Bond Future | | Sell | 128 | 0.00 | |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Sell | 140 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Buy | 140 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Buy | 140 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | 9.01 | Call | Sell | 140 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|------|----------|------------------|------|
| 2044 On 06/08/2020 | 9.66 | Call | Buy | 140 | 0.00 |
| 2044 On 06/08/2020 | 9.66 | Call | Sell | 140 | 0.00 |
| 2044 On 06/08/2020 | 9.66 | Call | Sell | 140 | 0.00 |
| 2044 On 06/08/2020 | 9.66 | Call | Buy | 140 | 0.00 |
| 2044 On 06/08/2020 | 10.93 | Put | Sell | 140 | 0.00 |
| 2044 On 06/08/2020 | 10.93 | Put | Buy | 140 | 0.00 |
| 2044 On 06/08/2020 | 10.93 | Put | Buy | 140 | 0.00 |
| 2044 On 06/08/2020 | 10.93 | Put | Sell | 140 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 342 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 342 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 446 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 446 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 612 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 612 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 1,875 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 1,875 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 07/11/2019 | | | Buy | 11 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 11 | 0.00 |
| R248 On 07/11/2019 | | | Buy | 16 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 16 | 0.00 |
| R248 On 07/11/2019 | | | Buy | 72 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 72 | 0.00 |
| R248 On 07/11/2019 | | | Buy | 84 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 84 | 0.00 |
| R248 On 07/11/2019 | | | Buy | 161 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 161 | 0.00 |
| R248 On 07/11/2019 | | | Buy | 162 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 162 | 0.00 |
| R248 On 07/11/2019 | | | Buy | 443 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 443 | 0.00 |
| R248 On 07/11/2019 | | | Sell | 949 | 0.00 |
| R248 On 07/11/2019 | | | Buy | 949 | 0.00 |
| R207 Bond Future | | | | | |
| R207 On 07/11/2019 | | | Sell | 245 | 0.00 |
| R207 On 07/11/2019 | | | Buy | 245 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 07/11/2019 | | | Sell | 198 | 0.00 |

R209 On 07/11/2019 Bond Future

Buy

198

0.00

Grand Total for Daily Detailed Turnover:

7,694

0.00