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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/05/2017

TO DATE : 22/05/2017

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

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#### Govi Total Return Index

|                    |      |  |      |   |      |
|--------------------|------|--|------|---|------|
| GOVI On 03/08/2017 | GOVI |  | Buy  | 1 | 0.00 |
| GOVI On 03/08/2017 | GOVI |  | Sell | 1 | 0.00 |
| GOVI On 03/08/2017 | GOVI |  | Sell | 1 | 0.00 |
| GOVI On 03/08/2017 | GOVI |  | Buy  | 1 | 0.00 |

#### I2050 Bond Future

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| 2050 On 03/08/2017 | Bond Future |  | Buy  | 50 | 0.00 |
| 2050 On 03/08/2017 | Bond Future |  | Sell | 50 | 0.00 |
| 2050 On 03/08/2017 | Bond Future |  | Sell | 50 | 0.00 |
| 2050 On 03/08/2017 | Bond Future |  | Buy  | 50 | 0.00 |

#### R186 Bond Future

|                    |             |  |      |   |      |
|--------------------|-------------|--|------|---|------|
| R186 On 03/08/2017 | Bond Future |  | Sell | 4 | 0.00 |
| R186 On 03/08/2017 | Bond Future |  | Buy  | 4 | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R186 On 03/08/2017 | Bond Future | Sell | 4     | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 4     | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 79    | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 79    | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 94    | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 94    | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 99    | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 99    | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 112   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 112   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 119   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 119   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 161   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 161   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 240   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 240   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 431   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 431   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 438   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 438   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 529   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 529   | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 1,546 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 1,546 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 1,547 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 1,547 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy  | 4,923 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 4,923 | 0.00 |

**R207 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R207 On 03/08/2017 | Bond Future | Sell | 130 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy  | 130 | 0.00 |

**R209 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R209 On 03/08/2017 | Bond Future | Buy  | 25  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 25  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 25  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy  | 25  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 57  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy  | 57  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 65  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy  | 65  | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy  | 122 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 122 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy  | 143 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 143 | 0.00 |

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****10,995****0.00**