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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/08/2017

TO DATE : 16/08/2017

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| I2050 Bond Future | | | | | |
| 2050 On 02/11/2017 | | | Sell | 46 | 0.00 |
| 2050 On 02/11/2017 | | | Buy | 46 | 0.00 |
| 2050 On 02/11/2017 | | | Buy | 76 | 0.00 |
| 2050 On 02/11/2017 | | | Sell | 76 | 0.00 |
| 2050 On 02/11/2017 | | | Sell | 570 | 0.00 |
| 2050 On 02/11/2017 | | | Buy | 570 | 0.00 |
| 2050 On 02/11/2017 | | | Sell | 692 | 0.00 |
| 2050 On 02/11/2017 | | | Buy | 692 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 02/11/2017 | | | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | | | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | | | Sell | 7 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R186 On 02/11/2017 | Bond Future | Buy | 11 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 11 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 13 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 13 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 89 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 89 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 121 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 121 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 131 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 131 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 172 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 172 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 176 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 176 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 205 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 205 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 321 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 321 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 761 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 761 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 2,000 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 2,000 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 2,000 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 2,000 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R202 On 02/11/2017 | Bond Future | Sell | 34 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 34 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 43 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 43 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 130 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 130 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 207 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 207 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R209 On 02/11/2017 | Bond Future | Sell | 2 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 2 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 13 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 13 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 15 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 15 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 57 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 57 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 69 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 69 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R209 On 02/11/2017 | Bond Future | | Sell | 77 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 77 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 92 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 92 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 117 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 117 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 117 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 117 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 163 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 163 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 730 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 730 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 1,270 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 1,270 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 1,645 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 1,645 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 3,077 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 3,077 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 3,382 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 3,382 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 10,700 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 10,700 | 0.00 |

Grand Total for Daily Detailed Turnover: **29,338** **0.00**