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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/08/2017

TO DATE : 29/08/2017

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

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#### R186 Bond Future

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| R186 On 02/11/2017 | Bond Future |  | Buy  | 4  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 4  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 9  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 9  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 10 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 10 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 25 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 25 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 33 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 33 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 34 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 34 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 41 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 41 | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R186 On 02/11/2017 | Bond Future | Sell | 45    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 45    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 48    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 48    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 53    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 53    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 54    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 54    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 70    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 70    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 72    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 72    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 72    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 72    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 93    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 93    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 96    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 96    | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 100   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 100   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 149   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 149   | 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 | Sell | 176   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 176   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 410   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 410   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 522   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 522   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 549   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 549   | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 1,000 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 1,000 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 1,105 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 1,105 | 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 | Buy  | 2,000 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 2,000 | 0.00 |

**R2023 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R023 On 02/11/2017 | Bond Future | Sell | 16 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 16 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 16 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 16 | 0.00 |

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| R023 On 02/11/2017       | Bond Future |     | Sell     | 32               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 32               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 32               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 32               | 0.00 |
| <b>R2030 Bond Future</b> |             |     |          |                  |      |
| 2030 On 02/11/2017       | Bond Future |     | Sell     | 2,020            | 0.00 |
| 2030 On 02/11/2017       | Bond Future |     | Buy      | 2,020            | 0.00 |
| 2030 On 02/11/2017       | Bond Future |     | Buy      | 2,020            | 0.00 |
| 2030 On 02/11/2017       | Bond Future |     | Sell     | 2,020            | 0.00 |
| <b>R2032 Bond Future</b> |             |     |          |                  |      |
| 2032 On 02/11/2017       | Bond Future |     | Sell     | 100              | 0.00 |
| 2032 On 02/11/2017       | Bond Future |     | Buy      | 100              | 0.00 |
| 2032 On 02/11/2017       | Bond Future |     | Sell     | 310              | 0.00 |
| 2032 On 02/11/2017       | Bond Future |     | Buy      | 310              | 0.00 |
| 2032 On 02/11/2017       | Bond Future |     | Sell     | 1,900            | 0.00 |
| 2032 On 02/11/2017       | Bond Future |     | Buy      | 1,900            | 0.00 |
| 2032 On 02/11/2017       | Bond Future |     | Sell     | 2,310            | 0.00 |
| 2032 On 02/11/2017       | Bond Future |     | Buy      | 2,310            | 0.00 |
| <b>R2035 Bond Future</b> |             |     |          |                  |      |
| R035 On 02/11/2017       | Bond Future |     | Sell     | 410              | 0.00 |
| R035 On 02/11/2017       | Bond Future |     | Buy      | 410              | 0.00 |
| R035 On 02/11/2017       | Bond Future |     | Sell     | 712              | 0.00 |
| R035 On 02/11/2017       | Bond Future |     | Buy      | 712              | 0.00 |
| R035 On 02/11/2017       | Bond Future |     | Sell     | 1,122            | 0.00 |
| R035 On 02/11/2017       | Bond Future |     | Buy      | 1,122            | 0.00 |
| <b>R2044 Bond Future</b> |             |     |          |                  |      |
| 2044 On 02/11/2017       | Bond Future |     | Buy      | 12               | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Sell     | 12               | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Buy      | 12               | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Sell     | 12               | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Sell     | 177              | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Buy      | 177              | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Sell     | 2,110            | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Buy      | 2,110            | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Buy      | 2,287            | 0.00 |
| 2044 On 02/11/2017       | Bond Future |     | Sell     | 2,287            | 0.00 |

