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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/09/2017

TO DATE : 27/09/2017

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

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 02/11/2017 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 02/11/2017 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 02/11/2017 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 02/11/2017 | GOVI | | Buy | 1 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R186 On 02/11/2017 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 4 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 4 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 02/11/2017 | Bond Future | Sell | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 6 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 9 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 9 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 23 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 23 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 24 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 24 | 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 | Sell | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 32 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 38 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 38 | 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 | Sell | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 50 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 100 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 100 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 237 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 237 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R202 On 02/11/2017 | Bond Future | Buy | 20 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 20 | 0.00 |

R2030 Bond Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|--------|-----|----------|------------------|-------------|
| 2030 On 02/11/2017 | | | Sell | 5 | 0.00 |
| 2030 On 02/11/2017 | | | Buy | 5 | 0.00 |
| R204 Bond Future | | | | | |
| R204 On 02/11/2017 | | | Sell | 4 | 0.00 |
| R204 On 02/11/2017 | | | Buy | 4 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 02/11/2017 | | | Sell | 50 | 0.00 |
| R248 On 02/11/2017 | | | Buy | 50 | 0.00 |
| R248 On 02/11/2017 | | | Sell | 50 | 0.00 |
| R248 On 02/11/2017 | | | Buy | 50 | 0.00 |
| R207 Bond Future | | | | | |
| R207 On 02/11/2017 | | | Sell | 23 | 0.00 |
| R207 On 02/11/2017 | | | Buy | 23 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 02/11/2017 | | | Sell | 6 | 0.00 |
| R209 On 02/11/2017 | | | Buy | 6 | 0.00 |
| R209 On 02/11/2017 | | | Sell | 11 | 0.00 |
| R209 On 02/11/2017 | | | Buy | 11 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 978 | 0.00 |