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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/08/2017

TO DATE : 24/08/2017

| Contract                 | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|--------|-----|----------|------------------|------|
| <b>I2050 Bond Future</b> |        |     |          |                  |      |
| 2050 On 02/11/2017       |        |     | Sell     | 42               | 0.00 |
| 2050 On 02/11/2017       |        |     | Buy      | 42               | 0.00 |
| <b>R186 Bond Future</b>  |        |     |          |                  |      |
| R186 On 02/11/2017       |        |     | Buy      | 1                | 0.00 |
| R186 On 02/11/2017       |        |     | Sell     | 1                | 0.00 |
| R186 On 02/11/2017       |        |     | Sell     | 1                | 0.00 |
| R186 On 02/11/2017       |        |     | Buy      | 1                | 0.00 |
| R186 On 02/11/2017       |        |     | Sell     | 3                | 0.00 |
| R186 On 02/11/2017       |        |     | Buy      | 3                | 0.00 |
| R186 On 02/11/2017       |        |     | Sell     | 4                | 0.00 |
| R186 On 02/11/2017       |        |     | Buy      | 4                | 0.00 |
| R186 On 02/11/2017       |        |     | Buy      | 6                | 0.00 |
| R186 On 02/11/2017       |        |     | Sell     | 6                | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R186 On 02/11/2017 | Bond Future | Buy  | 15  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 15  | 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 | Buy  | 38  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 38  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 41  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 41  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 42  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 42  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 45  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 45  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 65  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 65  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 67  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 67  | 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  | 74  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 74  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 80  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 80  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 80  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 80  | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 103 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 103 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 105 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 105 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 115 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 115 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 127 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 127 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 146 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 146 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 162 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 162 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 166 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 166 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 182 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 182 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 250 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 250 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 250 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 250 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 260 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 260 | 0.00 |

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 On 02/11/2017       | Bond Future |     | Buy      | 288              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 288              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 295              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 295              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 460              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 460              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 656              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 656              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 994              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 994              | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 1,333            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 1,333            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 1,486            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 1,486            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 1,610            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 1,610            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Buy      | 3,336            | 0.00 |
| R186 On 02/11/2017       | Bond Future |     | Sell     | 3,336            | 0.00 |
| <b>R2023 Bond Future</b> |             |     |          |                  |      |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 40               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 40               | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 338              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 338              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Buy      | 378              | 0.00 |
| R023 On 02/11/2017       | Bond Future |     | Sell     | 378              | 0.00 |
| <b>R2030 Bond Future</b> |             |     |          |                  |      |
| 2030 On 02/11/2017       | Bond Future |     | Sell     | 225              | 0.00 |
| 2030 On 02/11/2017       | Bond Future |     | Buy      | 225              | 0.00 |
| <b>R2037 Bond Future</b> |             |     |          |                  |      |
| 2037 On 02/11/2017       | Bond Future |     | Buy      | 6                | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Sell     | 6                | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Buy      | 16               | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Sell     | 16               | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Buy      | 31               | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Sell     | 31               | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Buy      | 39               | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Sell     | 39               | 0.00 |
| 2037 On 02/11/2017       | Bond Future |     | Buy      | 74               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2037 On 02/11/2017 | Bond Future | Sell | 74  | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy  | 94  | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 94  | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy  | 123 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 123 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy  | 152 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 152 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy  | 500 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 500 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy  | 535 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 535 | 0.00 |

**R204 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R204 On 02/11/2017 | Bond Future | Buy  | 185 | 0.00 |
| R204 On 02/11/2017 | Bond Future | Sell | 185 | 0.00 |

**R2040 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2040 On 02/11/2017 | Bond Future | Sell | 32 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy  | 32 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 32 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy  | 32 | 0.00 |

**R2048 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R248 On 02/11/2017 | Bond Future | Buy  | 17  | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 17  | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy  | 31  | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 31  | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 31  | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy  | 31  | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy  | 791 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 791 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 808 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy  | 808 | 0.00 |

**R207 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R207 On 02/11/2017 | Bond Future | Sell | 2  | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy  | 2  | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 8  | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy  | 8  | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy  | 10 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 10 | 0.00 |

**R208 Bond Futures**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R208 On 02/11/2017 | Bond Future | Sell | 4  | 0.00 |
| R208 On 02/11/2017 | Bond Future | Buy  | 4  | 0.00 |
| R208 On 02/11/2017 | Bond Future | Sell | 10 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| R208 On 02/11/2017 |        |     | Buy      | 10               | 0.00 |
| R208 On 02/11/2017 |        |     | Sell     | 23               | 0.00 |
| R208 On 02/11/2017 |        |     | Buy      | 23               | 0.00 |
| R208 On 02/11/2017 |        |     | Sell     | 40               | 0.00 |
| R208 On 02/11/2017 |        |     | Buy      | 40               | 0.00 |
| R208 On 02/11/2017 |        |     | Sell     | 77               | 0.00 |
| R208 On 02/11/2017 |        |     | Buy      | 77               | 0.00 |

**R209 Bond Future**

|                    |  |  |      |     |      |
|--------------------|--|--|------|-----|------|
| R209 On 02/11/2017 |  |  | Sell | 1   | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 1   | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 2   | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 2   | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 2   | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 2   | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 11  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 11  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 13  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 13  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 16  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 16  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 16  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 16  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 23  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 23  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 27  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 27  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 50  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 50  | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 50  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 50  | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 102 | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 102 | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 178 | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 178 | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 231 | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 231 | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 426 | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 426 | 0.00 |
| R209 On 02/11/2017 |  |  | Sell | 431 | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 431 | 0.00 |
| R209 On 02/11/2017 |  |  | Buy  | 455 | 0.00 |

