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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/08/2017

TO DATE : 31/08/2017

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

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#### Govi Total Return Index

|                    |      |  |      |   |      |
|--------------------|------|--|------|---|------|
| 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 | 11  | 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  | 11  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 62  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 62  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 62  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 62  | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Sell | 349 | 0.00 |
| R186 On 02/11/2017 | Bond Future |  | Buy  | 349 | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R186 On 02/11/2017 | Bond Future | Sell | 349 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 349 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy  | 570 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 570 | 0.00 |

**R2023 Bond Future**

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R023 On 02/11/2017 | Bond Future | Buy  | 2     | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 2     | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 6     | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 6     | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 24    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 24    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 42    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 42    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 47    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 47    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 63    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 63    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 76    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 76    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 88    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 88    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 94    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 94    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 95    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 95    | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 104   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 104   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 111   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 111   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 152   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 152   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 176   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 176   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 469   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 469   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 971   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 971   | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 2,520 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy  | 2,520 | 0.00 |

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 02/11/2017 | Bond Future | Buy  | 210 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | Sell | 210 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | Sell | 210 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | Buy  | 210 | 0.00 |

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts |             |
|---|--------|-----|----------|------------------|-------------|
| <b>R2048 Bond Future</b>                        |        |     |          |                  |             |
| R248 On 02/11/2017                              |        |     | Sell     | 500              | 0.00        |
| R248 On 02/11/2017                              |        |     | Buy      | 500              | 0.00        |
| R248 On 02/11/2017                              |        |     | Buy      | 500              | 0.00        |
| R248 On 02/11/2017                              |        |     | Sell     | 500              | 0.00        |
| <b>R209 Bond Future</b>                         |        |     |          |                  |             |
| R209 On 02/11/2017                              |        |     | Buy      | 50               | 0.00        |
| R209 On 02/11/2017                              |        |     | Sell     | 50               | 0.00        |
| <b>R213 Bond Future</b>                         |        |     |          |                  |             |
| R213 On 02/11/2017                              |        |     | Buy      | 28               | 0.00        |
| R213 On 02/11/2017                              |        |     | Sell     | 28               | 0.00        |
| R213 On 02/11/2017                              |        |     | Buy      | 49               | 0.00        |
| R213 On 02/11/2017                              |        |     | Sell     | 49               | 0.00        |
| R213 On 02/11/2017                              |        |     | Sell     | 77               | 0.00        |
| R213 On 02/11/2017                              |        |     | Buy      | 77               | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>8,079</b>     | <b>0.00</b> |