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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/08/2016

TO DATE : 11/08/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 03/11/2016	Index Future		Buy	7	0.00
ALBI On 03/11/2016	Index Future		Sell	7	0.00
ALBI On 03/11/2016	Index Future		Buy	7	0.00
ALBI On 03/11/2016	Index Future		Sell	7	0.00

#### Govi Total Return Index

GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00

#### R186 Bond Future

R186 On 03/11/2016	Bond Future	Buy	10	0.00
R186 On 03/11/2016	Bond Future	Sell	10	0.00
R186 On 03/11/2016	Bond Future	Buy	10	0.00
R186 On 03/11/2016	Bond Future	Sell	10	0.00
R186 On 03/11/2016	Bond Future	Sell	14	0.00
R186 On 03/11/2016	Bond Future	Buy	14	0.00
R186 On 03/11/2016	Bond Future	Sell	15	0.00
R186 On 03/11/2016	Bond Future	Buy	15	0.00
R186 On 03/11/2016	Bond Future	Sell	49	0.00
R186 On 03/11/2016	Bond Future	Buy	49	0.00
R186 On 03/11/2016	Bond Future	Sell	60	0.00
R186 On 03/11/2016	Bond Future	Buy	60	0.00
R186 On 03/11/2016	Bond Future	Sell	90	0.00
R186 On 03/11/2016	Bond Future	Buy	90	0.00
R186 On 03/11/2016	Bond Future	Sell	335	0.00
R186 On 03/11/2016	Bond Future	Buy	335	0.00
R186 On 03/11/2016	Bond Future	Buy	473	0.00
R186 On 03/11/2016	Bond Future	Sell	473	0.00

**R197 Bond Future**

R197 On 03/11/2016	Bond Future	Sell	200	0.00
R197 On 03/11/2016	Bond Future	Buy	200	0.00

**R202 Bond Future**

R202 On 03/11/2016	Bond Future	Buy	115	0.00
R202 On 03/11/2016	Bond Future	Sell	115	0.00

**R2023 Bond Future**

R023 On 03/11/2016	Bond Future	Sell	25	0.00
R023 On 03/11/2016	Bond Future	Buy	25	0.00
R023 On 03/11/2016	Bond Future	Sell	40	0.00
R023 On 03/11/2016	Bond Future	Buy	40	0.00
R023 On 03/11/2016	Bond Future	Sell	65	0.00
R023 On 03/11/2016	Bond Future	Buy	65	0.00

**R204 Bond Future**

R204 On 03/11/2016	Bond Future	Sell	78	0.00
R204 On 03/11/2016	Bond Future	Buy	78	0.00
R204 On 03/11/2016	Bond Future	Sell	112	0.00
R204 On 03/11/2016	Bond Future	Buy	112	0.00
R204 On 03/11/2016	Bond Future	Buy	190	0.00
R204 On 03/11/2016	Bond Future	Sell	190	0.00

**R209 Bond Future**

R209 On 03/11/2016	Bond Future	Sell	7	0.00
R209 On 03/11/2016	Bond Future	Buy	7	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 03/11/2016	Bond Future		Sell	8	0.00
R209 On 03/11/2016	Bond Future		Buy	8	0.00
R209 On 03/11/2016	Bond Future		Sell	28	0.00
R209 On 03/11/2016	Bond Future		Buy	28	0.00
R209 On 03/11/2016	Bond Future		Sell	39	0.00
R209 On 03/11/2016	Bond Future		Buy	39	0.00
R209 On 03/11/2016	Bond Future		Sell	50	0.00
R209 On 03/11/2016	Bond Future		Buy	50	0.00
R209 On 03/11/2016	Bond Future		Buy	132	0.00
R209 On 03/11/2016	Bond Future		Sell	132	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>2,162</b>	<b>0.00</b>