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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/08/2016

TO DATE : 12/08/2016

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

ILBI On 02/02/2017	Index Future		Buy	5	0.00
ILBI On 02/02/2017	Index Future		Sell	5	0.00
ILBI On 02/02/2017	Index Future		Sell	5	0.00
ILBI On 02/02/2017	Index Future		Buy	5	0.00

#### R186 Bond Future

R186 On 03/11/2016	Bond Future		Buy	5	0.00
R186 On 03/11/2016	Bond Future		Sell	5	0.00
R186 On 03/11/2016	Bond Future		Buy	5	0.00
R186 On 03/11/2016	Bond Future		Sell	5	0.00
R186 On 03/11/2016	Bond Future		Sell	756	0.00
R186 On 03/11/2016	Bond Future		Buy	756	0.00
R186 On 03/11/2016	Bond Future		Sell	756	0.00
R186 On 03/11/2016	Bond Future		Buy	756	0.00

R186 On 03/11/2016	Bond Future	Sell	920	0.00
R186 On 03/11/2016	Bond Future	Buy	920	0.00
R186 On 03/11/2016	Bond Future	Buy	920	0.00
R186 On 03/11/2016	Bond Future	Sell	920	0.00

**R2030 Bond Future**

2030 On 03/11/2016	Bond Future	Buy	9	0.00
2030 On 03/11/2016	Bond Future	Sell	9	0.00
2030 On 03/11/2016	Bond Future	Buy	9	0.00
2030 On 03/11/2016	Bond Future	Sell	9	0.00
2030 On 03/11/2016	Bond Future	Buy	12	0.00
2030 On 03/11/2016	Bond Future	Sell	12	0.00
2030 On 03/11/2016	Bond Future	Buy	19	0.00
2030 On 03/11/2016	Bond Future	Sell	19	0.00
2030 On 03/11/2016	Bond Future	Buy	23	0.00
2030 On 03/11/2016	Bond Future	Sell	23	0.00
2030 On 03/11/2016	Bond Future	Buy	24	0.00
2030 On 03/11/2016	Bond Future	Sell	24	0.00
2030 On 03/11/2016	Bond Future	Buy	79	0.00
2030 On 03/11/2016	Bond Future	Sell	79	0.00
2030 On 03/11/2016	Bond Future	Buy	85	0.00
2030 On 03/11/2016	Bond Future	Sell	85	0.00
2030 On 03/11/2016	Bond Future	Buy	86	0.00
2030 On 03/11/2016	Bond Future	Sell	86	0.00
2030 On 03/11/2016	Bond Future	Buy	98	0.00
2030 On 03/11/2016	Bond Future	Sell	98	0.00
2030 On 03/11/2016	Bond Future	Buy	100	0.00
2030 On 03/11/2016	Bond Future	Sell	100	0.00
2030 On 03/11/2016	Bond Future	Buy	119	0.00
2030 On 03/11/2016	Bond Future	Sell	119	0.00
2030 On 03/11/2016	Bond Future	Buy	135	0.00
2030 On 03/11/2016	Bond Future	Sell	135	0.00
2030 On 03/11/2016	Bond Future	Buy	175	0.00
2030 On 03/11/2016	Bond Future	Sell	175	0.00
2030 On 03/11/2016	Bond Future	Buy	177	0.00
2030 On 03/11/2016	Bond Future	Sell	177	0.00
2030 On 03/11/2016	Bond Future	Buy	187	0.00
2030 On 03/11/2016	Bond Future	Sell	187	0.00
2030 On 03/11/2016	Bond Future	Buy	214	0.00
2030 On 03/11/2016	Bond Future	Sell	214	0.00
2030 On 03/11/2016	Bond Future	Buy	311	0.00
2030 On 03/11/2016	Bond Future	Sell	311	0.00
2030 On 03/11/2016	Bond Future	Buy	348	0.00
2030 On 03/11/2016	Bond Future	Sell	348	0.00
2030 On 03/11/2016	Bond Future	Buy	438	0.00
2030 On 03/11/2016	Bond Future	Sell	438	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
2030 On 03/11/2016	Bond Future		Buy	460	0.00
2030 On 03/11/2016	Bond Future		Sell	460	0.00
2030 On 03/11/2016	Bond Future		Sell	460	0.00
2030 On 03/11/2016	Bond Future		Buy	460	0.00
2030 On 03/11/2016	Bond Future		Sell	2,630	0.00
2030 On 03/11/2016	Bond Future		Buy	2,630	0.00
<b>R207 Bond Future</b>					
R207 On 03/11/2016	Bond Future		Sell	116	0.00
R207 On 03/11/2016	Bond Future		Buy	116	0.00
R207 On 03/11/2016	Bond Future		Sell	116	0.00
R207 On 03/11/2016	Bond Future		Buy	116	0.00
R207 On 03/11/2016	Bond Future		Buy	116	0.00
R207 On 03/11/2016	Bond Future		Sell	116	0.00
R207 On 03/11/2016	Bond Future		Sell	116	0.00
R207 On 03/11/2016	Bond Future		Buy	116	0.00
<b>R214 Bond Future</b>					
R214 On 03/11/2016	Bond Future		Buy	13	0.00
R214 On 03/11/2016	Bond Future		Sell	13	0.00
R214 On 03/11/2016	Bond Future		Buy	13	0.00
R214 On 03/11/2016	Bond Future		Sell	13	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>10,060</b>	<b>0.00</b>