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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/07/2017

TO DATE : 04/07/2017

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

IGOV On 03/08/2017	Index Future		Buy	23	0.00
IGOV On 03/08/2017	Index Future		Sell	23	0.00

#### R186 Bond Future

R186 On 03/08/2017	Bond Future		Sell	40	0.00
R186 On 03/08/2017	Bond Future		Buy	40	0.00
R186 On 03/08/2017	Bond Future		Sell	72	0.00
R186 On 03/08/2017	Bond Future		Buy	72	0.00
R186 On 03/08/2017	Bond Future		Sell	635	0.00
R186 On 03/08/2017	Bond Future		Buy	635	0.00
R186 On 03/08/2017	Bond Future		Buy	635	0.00
R186 On 03/08/2017	Bond Future		Sell	635	0.00
R186 On 03/08/2017	Bond Future		Sell	635	0.00
R186 On 03/08/2017	Bond Future		Buy	635	0.00

R186 On 03/08/2017	Bond Future	Buy	635	0.00
R186 On 03/08/2017	Bond Future	Sell	635	0.00
R186 On 03/08/2017	Bond Future	Sell	2,037	0.00
R186 On 03/08/2017	Bond Future	Buy	2,037	0.00

**R202 Bond Future**

R202 On 03/08/2017	Bond Future	Buy	29	0.00
R202 On 03/08/2017	Bond Future	Sell	29	0.00

**R2035 Bond Future**

R035 On 03/08/2017	Bond Future	Sell	51	0.00
R035 On 03/08/2017	Bond Future	Buy	51	0.00
R035 On 03/08/2017	Bond Future	Sell	51	0.00
R035 On 03/08/2017	Bond Future	Buy	51	0.00

**R2044 Bond Future**

2044 On 03/08/2017	Bond Future	Buy	49	0.00
2044 On 03/08/2017	Bond Future	Sell	49	0.00
2044 On 03/08/2017	Bond Future	Sell	49	0.00
2044 On 03/08/2017	Bond Future	Buy	49	0.00

**R2048 Bond Future**

R248 On 03/08/2017	Bond Future	Buy	110	0.00
R248 On 03/08/2017	Bond Future	Sell	110	0.00
R248 On 03/08/2017	Bond Future	Sell	110	0.00
R248 On 03/08/2017	Bond Future	Buy	110	0.00

**R209 Bond Future**

R209 On 03/08/2017	Bond Future	Sell	10	0.00
R209 On 03/08/2017	Bond Future	Buy	10	0.00
R209 On 03/08/2017	Bond Future	Sell	13	0.00
R209 On 03/08/2017	Bond Future	Buy	13	0.00
R209 On 03/08/2017	Bond Future	Sell	13	0.00
R209 On 03/08/2017	Bond Future	Buy	13	0.00
R209 On 03/08/2017	Bond Future	Sell	15	0.00
R209 On 03/08/2017	Bond Future	Buy	15	0.00

**R213 Bond Future**

R213 On 03/08/2017	Bond Future	Buy	21	0.00
R213 On 03/08/2017	Bond Future	Sell	21	0.00
R213 On 03/08/2017	Bond Future	Sell	21	0.00
R213 On 03/08/2017	Bond Future	Buy	21	0.00
R213 On 03/08/2017	Bond Future	Buy	1,000	0.00
R213 On 03/08/2017	Bond Future	Sell	1,000	0.00
R213 On 03/08/2017	Bond Future	Sell	1,000	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 03/08/2017 Bond Future			Buy	1,000	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>7,254</b>	<b>0.00</b>

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