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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/10/2016

TO DATE : 17/10/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

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		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
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		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	0.00
R186 On 03/11/2016	Bond Future		Sell	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00

R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Buy	22	0.00
R186 On 03/11/2016	Bond Future	Sell	22	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Sell	24	0.00
R186 On 03/11/2016	Bond Future	Buy	24	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Sell	30	0.00
R186 On 03/11/2016	Bond Future	Buy	30	0.00
R186 On 03/11/2016	Bond Future	Sell	40	0.00
R186 On 03/11/2016	Bond Future	Buy	40	0.00
R186 On 03/11/2016	Bond Future	Sell	43	0.00
R186 On 03/11/2016	Bond Future	Buy	43	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	77	0.00
R186 On 03/11/2016	Bond Future	Buy	77	0.00
R186 On 03/11/2016	Bond Future	Sell	80	0.00
R186 On 03/11/2016	Bond Future	Buy	80	0.00
R186 On 03/11/2016	Bond Future	Buy	317	0.00
R186 On 03/11/2016	Bond Future	Sell	317	0.00
R186 On 03/11/2016	Bond Future	Sell	741	0.00
R186 On 03/11/2016	Bond Future	Buy	741	0.00
R186 On 03/11/2016	Bond Future	Sell	1,374	0.00
R186 On 03/11/2016	Bond Future	Buy	1,374	0.00

**R197 Bond Future**

R197 On 03/11/2016	Bond Future	Sell	14	0.00
R197 On 03/11/2016	Bond Future	Buy	14	0.00

**R209 Bond Future**

R209 On 03/11/2016	Bond Future	Sell	145	0.00
R209 On 03/11/2016	Bond Future	Buy	145	0.00
R209 On 03/11/2016	Bond Future	Buy	145	0.00
R209 On 03/11/2016	Bond Future	Sell	145	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R210 Bond Future</b>					
R210 On 03/11/2016	Bond Future		Sell	15	0.00
R210 On 03/11/2016	Bond Future		Buy	15	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>3,239</b>	<b>0.00</b>