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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/11/2016

TO DATE : 08/11/2016

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

GOVI On 02/02/2017	GOVI		Sell	32	0.00
GOVI On 02/02/2017	GOVI		Buy	32	0.00
GOVI On 02/02/2017	GOVI		Buy	32	0.00
GOVI On 02/02/2017	GOVI		Sell	32	0.00
GOVI On 02/02/2017	GOVI		Buy	32	0.00
GOVI On 02/02/2017	GOVI		Sell	32	0.00

#### R186 Bond Future

R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	10	0.00
R186 On 02/02/2017	Bond Future		Sell	10	0.00

R186 On 02/02/2017	Bond Future	Buy	10	0.00
R186 On 02/02/2017	Bond Future	Sell	10	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Buy	70	0.00
R186 On 02/02/2017	Bond Future	Sell	70	0.00

**R204 Bond Future**

R204 On 02/02/2017	Bond Future	Buy	100	0.00
R204 On 02/02/2017	Bond Future	Sell	100	0.00
R204 On 02/02/2017	Bond Future	Buy	100	0.00
R204 On 02/02/2017	Bond Future	Sell	100	0.00

**Grand Total for Daily Detailed Turnover:**

**540 0.00**