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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/12/2016

TO DATE : 20/12/2016

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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	1	0.00
GOVI On 02/02/2017	GOVI		Buy	1	0.00

#### R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	5	0.00
R186 On 02/02/2017	Bond Future		Sell	5	0.00
R186 On 02/02/2017	Bond Future		Buy	17	0.00
R186 On 02/02/2017	Bond Future		Sell	17	0.00
R186 On 02/02/2017	Bond Future		Buy	33	0.00
R186 On 02/02/2017	Bond Future		Sell	33	0.00
R186 On 02/02/2017	Bond Future		Buy	37	0.00
R186 On 02/02/2017	Bond Future		Sell	37	0.00
R186 On 02/02/2017	Bond Future		Buy	47	0.00
R186 On 02/02/2017	Bond Future		Sell	47	0.00

R186 On 02/02/2017	Bond Future	Buy	58	0.00
R186 On 02/02/2017	Bond Future	Sell	58	0.00
R186 On 02/02/2017	Bond Future	Buy	66	0.00
R186 On 02/02/2017	Bond Future	Sell	66	0.00
R186 On 02/02/2017	Bond Future	Buy	114	0.00
R186 On 02/02/2017	Bond Future	Sell	114	0.00
R186 On 02/02/2017	Bond Future	Buy	123	0.00
R186 On 02/02/2017	Bond Future	Sell	123	0.00
R186 On 02/02/2017	Bond Future	Sell	349	0.00
R186 On 02/02/2017	Bond Future	Buy	349	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Buy	500	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00
R186 On 02/02/2017	Bond Future	Sell	500	0.00
R186 On 02/02/2017	Bond Future	Sell	4,100	0.00
R186 On 02/02/2017	Bond Future	Buy	4,100	0.00
R186 On 02/02/2017	Bond Future	Sell	4,100	0.00
R186 On 02/02/2017	Bond Future	Buy	4,100	0.00
R186 On 02/02/2017	Bond Future	Sell	4,100	0.00
R186 On 02/02/2017	Bond Future	Buy	4,100	0.00

**R197 Bond Future**

R197 On 02/02/2017	Bond Future	Buy	21	0.00
R197 On 02/02/2017	Bond Future	Sell	21	0.00
R197 On 02/02/2017	Bond Future	Buy	21	0.00
R197 On 02/02/2017	Bond Future	Sell	21	0.00

**R2030 Bond Future**

2030 On 02/02/2017	Bond Future	Buy	46	0.00
2030 On 02/02/2017	Bond Future	Sell	46	0.00
2030 On 02/02/2017	Bond Future	Buy	107	0.00
2030 On 02/02/2017	Bond Future	Sell	107	0.00
2030 On 02/02/2017	Bond Future	Buy	140	0.00
2030 On 02/02/2017	Bond Future	Sell	140	0.00
2030 On 02/02/2017	Bond Future	Buy	150	0.00
2030 On 02/02/2017	Bond Future	Sell	150	0.00
2030 On 02/02/2017	Bond Future	Buy	171	0.00
2030 On 02/02/2017	Bond Future	Sell	171	0.00
2030 On 02/02/2017	Bond Future	Buy	257	0.00
2030 On 02/02/2017	Bond Future	Sell	257	0.00
2030 On 02/02/2017	Bond Future	Buy	368	0.00
2030 On 02/02/2017	Bond Future	Sell	368	0.00
2030 On 02/02/2017	Bond Future	Sell	1,239	0.00
2030 On 02/02/2017	Bond Future	Buy	1,239	0.00

**R2044 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/02/2017			Sell	120	0.00
2044 On 02/02/2017			Buy	120	0.00
2044 On 02/02/2017			Buy	120	0.00
2044 On 02/02/2017			Sell	120	0.00
<b>R207 Bond Future</b>					
R207 On 02/02/2017			Sell	9	0.00
R207 On 02/02/2017			Sell	9	0.00
R207 On 02/02/2017			Buy	9	0.00
R207 On 02/02/2017			Buy	9	0.00
R207 On 02/02/2017			Sell	100	0.00
R207 On 02/02/2017			Buy	100	0.00
R207 On 02/02/2017			Sell	100	0.00
R207 On 02/02/2017			Buy	100	0.00
R207 On 02/02/2017			Sell	100	0.00
R207 On 02/02/2017			Buy	100	0.00
R207 On 02/02/2017			Buy	100	0.00
R207 On 02/02/2017			Sell	100	0.00
<b>R208 Bond Futures</b>					
R208 On 02/02/2017			Sell	18	0.00
R208 On 02/02/2017			Buy	18	0.00
R208 On 02/02/2017			Buy	18	0.00
R208 On 02/02/2017			Sell	18	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>17,364</b>	<b>0.00</b>