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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/11/2016

TO DATE : 28/11/2016

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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		Buy	1	0.00
GOVI On 02/02/2017	GOVI		Sell	1	0.00
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		Sell	7	0.00
R186 On 02/02/2017	Bond Future		Buy	7	0.00
R186 On 02/02/2017	Bond Future		Buy	7	0.00
R186 On 02/02/2017	Bond Future		Sell	7	0.00
R186 On 02/02/2017	Bond Future		Buy	8	0.00
R186 On 02/02/2017	Bond Future		Sell	8	0.00
R186 On 02/02/2017	Bond Future		Sell	8	0.00
R186 On 02/02/2017	Bond Future		Buy	8	0.00

R186 On 02/02/2017	Bond Future	Sell	14	0.00
R186 On 02/02/2017	Bond Future	Buy	14	0.00
R186 On 02/02/2017	Bond Future	Buy	14	0.00
R186 On 02/02/2017	Bond Future	Sell	14	0.00
R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Buy	32	0.00
R186 On 02/02/2017	Bond Future	Sell	32	0.00
R186 On 02/02/2017	Bond Future	Buy	32	0.00
R186 On 02/02/2017	Bond Future	Sell	32	0.00
R186 On 02/02/2017	Bond Future	Buy	43	0.00
R186 On 02/02/2017	Bond Future	Sell	43	0.00
R186 On 02/02/2017	Bond Future	Sell	56	0.00
R186 On 02/02/2017	Bond Future	Buy	56	0.00
R186 On 02/02/2017	Bond Future	Buy	56	0.00
R186 On 02/02/2017	Bond Future	Sell	56	0.00
R186 On 02/02/2017	Bond Future	Sell	74	0.00
R186 On 02/02/2017	Bond Future	Buy	74	0.00
R186 On 02/02/2017	Bond Future	Buy	74	0.00
R186 On 02/02/2017	Bond Future	Sell	74	0.00
R186 On 02/02/2017	Bond Future	Buy	82	0.00
R186 On 02/02/2017	Bond Future	Sell	82	0.00
R186 On 02/02/2017	Bond Future	Sell	100	0.00
R186 On 02/02/2017	Bond Future	Buy	100	0.00
R186 On 02/02/2017	Bond Future	Sell	100	0.00
R186 On 02/02/2017	Bond Future	Buy	100	0.00
R186 On 02/02/2017	Bond Future	Buy	150	0.00
R186 On 02/02/2017	Bond Future	Sell	150	0.00
R186 On 02/02/2017	Bond Future	Buy	150	0.00
R186 On 02/02/2017	Bond Future	Sell	150	0.00
R186 On 02/02/2017	Bond Future	Buy	159	0.00
R186 On 02/02/2017	Bond Future	Sell	159	0.00
R186 On 02/02/2017	Bond Future	Buy	188	0.00
R186 On 02/02/2017	Bond Future	Sell	188	0.00
R186 On 02/02/2017	Bond Future	Buy	266	0.00
R186 On 02/02/2017	Bond Future	Sell	266	0.00
R186 On 02/02/2017	Bond Future	Buy	280	0.00
R186 On 02/02/2017	Bond Future	Sell	280	0.00
R186 On 02/02/2017	Bond Future	Buy	411	0.00
R186 On 02/02/2017	Bond Future	Sell	411	0.00
R186 On 02/02/2017	Bond Future	Buy	516	0.00
R186 On 02/02/2017	Bond Future	Sell	516	0.00
R186 On 02/02/2017	Bond Future	Buy	718	0.00
R186 On 02/02/2017	Bond Future	Sell	718	0.00
R186 On 02/02/2017	Bond Future	Buy	1,761	0.00
R186 On 02/02/2017	Bond Future	Sell	1,761	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R186 On 02/02/2017	Bond Future		Sell	2,002	0.00
R186 On 02/02/2017	Bond Future		Buy	2,002	0.00
R186 On 02/02/2017	Bond Future		Buy	2,486	0.00
R186 On 02/02/2017	Bond Future		Sell	2,486	0.00
<b>R2048 Bond Future</b>					
R248 On 02/02/2017	Bond Future		Buy	300	0.00
R248 On 02/02/2017	Bond Future		Sell	300	0.00
R248 On 02/02/2017	Bond Future		Sell	300	0.00
R248 On 02/02/2017	Bond Future		Buy	300	0.00
<b>R209 Bond Future</b>					
R209 On 02/02/2017	Bond Future		Sell	1,179	0.00
R209 On 02/02/2017	Bond Future		Buy	1,179	0.00
R209 On 02/02/2017	Bond Future		Sell	1,179	0.00
R209 On 02/02/2017	Bond Future		Buy	1,179	0.00
<b>R214 Bond Future</b>					
R214 On 02/02/2017	Bond Future		Sell	82	0.00
R214 On 02/02/2017	Bond Future		Buy	82	0.00
R214 On 02/02/2017	Bond Future		Sell	235	0.00
R214 On 02/02/2017	Bond Future		Buy	235	0.00
R214 On 02/02/2017	Bond Future		Sell	1,483	0.00
R214 On 02/02/2017	Bond Future		Buy	1,483	0.00
R214 On 02/02/2017	Bond Future		Buy	1,800	0.00
R214 On 02/02/2017	Bond Future		Sell	1,800	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>16,379</b>	<b>0.00</b>