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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/05/2017

TO DATE : 10/05/2017

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

GOVI On 03/08/2017	GOVI		Sell	143	0.00
GOVI On 03/08/2017	GOVI		Buy	143	0.00
GOVI On 03/08/2017	GOVI		Sell	143	0.00
GOVI On 03/08/2017	GOVI		Buy	143	0.00
GOVI On 03/08/2017	GOVI		Buy	143	0.00
GOVI On 03/08/2017	GOVI		Sell	143	0.00

#### R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	3	0.00
R186 On 03/08/2017	Bond Future		Sell	3	0.00
R186 On 03/08/2017	Bond Future		Buy	6	0.00
R186 On 03/08/2017	Bond Future		Sell	6	0.00
R186 On 03/08/2017	Bond Future		Buy	16	0.00
R186 On 03/08/2017	Bond Future		Sell	16	0.00

