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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/11/2016

TO DATE : 07/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
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
<b>R186 Bond Future</b>					
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		Sell	150	0.00
R186 On 02/02/2017	Bond Future		Buy	150	0.00
<b>R2023 Bond Future</b>					
R023 On 02/02/2017	Bond Future		Buy	137	0.00
R023 On 02/02/2017	Bond Future		Sell	137	0.00

R023 On 02/02/2017	Bond Future	Sell	137	0.00
R023 On 02/02/2017	Bond Future	Buy	137	0.00
<b>R2030 Bond Future</b>				
2030 On 02/02/2017	Bond Future	Buy	10	0.00
2030 On 02/02/2017	Bond Future	Sell	10	0.00
2030 On 02/02/2017	Bond Future	Buy	60	0.00
2030 On 02/02/2017	Bond Future	Sell	60	0.00
2030 On 02/02/2017	Bond Future	Buy	70	0.00
2030 On 02/02/2017	Bond Future	Sell	70	0.00
<b>R2032 Bond Future</b>				
2032 On 02/02/2017	Bond Future	Sell	140	0.00
2032 On 02/02/2017	Bond Future	Buy	140	0.00
2032 On 02/02/2017	Bond Future	Sell	140	0.00
2032 On 02/02/2017	Bond Future	Buy	140	0.00
<b>R2040 Bond Future</b>				
2040 On 02/02/2017	Bond Future	Sell	20	0.00
2040 On 02/02/2017	Bond Future	Buy	20	0.00
2040 On 02/02/2017	Bond Future	Sell	20	0.00
2040 On 02/02/2017	Bond Future	Buy	20	0.00
<b>R209 Bond Future</b>				
R209 On 02/02/2017	Bond Future	Sell	53	0.00
R209 On 02/02/2017	Bond Future	Buy	53	0.00
R209 On 02/02/2017	Bond Future	Sell	101	0.00
R209 On 02/02/2017	Bond Future	Buy	101	0.00
R209 On 02/02/2017	Bond Future	Sell	154	0.00
R209 On 02/02/2017	Bond Future	Buy	154	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>1,344</b>	<b>0.00</b>