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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/11/2016

TO DATE : 17/11/2016

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		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
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	21	0.00
R186 On 02/02/2017	Bond Future		Sell	21	0.00
R186 On 02/02/2017	Bond Future		Sell	21	0.00
R186 On 02/02/2017	Bond Future		Buy	21	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	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	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	150	0.00
R186 On 02/02/2017	Bond Future	Buy	150	0.00

R2035 Bond Future

R035 On 02/02/2017	Bond Future	Sell	10	0.00
R035 On 02/02/2017	Bond Future	Buy	10	0.00
R035 On 02/02/2017	Bond Future	Sell	10	0.00
R035 On 02/02/2017	Bond Future	Buy	10	0.00
R035 On 02/02/2017	Bond Future	Sell	15	0.00
R035 On 02/02/2017	Bond Future	Buy	15	0.00
R035 On 02/02/2017	Bond Future	Sell	20	0.00
R035 On 02/02/2017	Bond Future	Buy	20	0.00
R035 On 02/02/2017	Bond Future	Sell	30	0.00
R035 On 02/02/2017	Bond Future	Buy	30	0.00
R035 On 02/02/2017	Bond Future	Sell	110	0.00
R035 On 02/02/2017	Bond Future	Buy	110	0.00
R035 On 02/02/2017	Bond Future	Buy	195	0.00
R035 On 02/02/2017	Bond Future	Sell	195	0.00

R204 Bond Future

R204 On 02/02/2017	Bond Future	Buy	200	0.00
R204 On 02/02/2017	Bond Future	Sell	200	0.00
R204 On 02/02/2017	Bond Future	Buy	200	0.00
R204 On 02/02/2017	Bond Future	Sell	200	0.00

R2048 Bond Future

R248 On 02/02/2017	Bond Future	Sell	2,000	0.00
R248 On 02/02/2017	Bond Future	Buy	2,000	0.00

R210 Bond Future

R210 On 02/02/2017	Bond Future	Sell	80	0.00
R210 On 02/02/2017	Bond Future	Buy	80	0.00

Grand Total for Daily Detailed Turnover:

3,366 0.00