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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/11/2016

TO DATE : 21/11/2016

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

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

R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	30	0.00
R186 On 02/02/2017	Bond Future		Sell	30	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		Sell	32	0.00
R186 On 02/02/2017	Bond Future		Buy	32	0.00

R186 On 02/02/2017	Bond Future	Sell	80	0.00
R186 On 02/02/2017	Bond Future	Buy	80	0.00
R186 On 02/02/2017	Bond Future	Sell	80	0.00
R186 On 02/02/2017	Bond Future	Buy	80	0.00
R186 On 02/02/2017	Bond Future	Buy	80	0.00
R186 On 02/02/2017	Bond Future	Sell	80	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	190	0.00
R186 On 02/02/2017	Bond Future	Sell	190	0.00
R186 On 02/02/2017	Bond Future	Buy	220	0.00
R186 On 02/02/2017	Bond Future	Sell	220	0.00
R186 On 02/02/2017	Bond Future	Sell	220	0.00
R186 On 02/02/2017	Bond Future	Buy	220	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Buy	16	0.00
2030 On 02/02/2017	Bond Future	Sell	16	0.00
2030 On 02/02/2017	Bond Future	Sell	16	0.00
2030 On 02/02/2017	Bond Future	Buy	16	0.00

Grand Total for Daily Detailed Turnover: **1,099** **0.00**