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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/11/2015

TO DATE : 23/11/2015

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

GOVI On 04/02/2016	GOVI		Buy	2	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00

#### I2050 Bond Future

2050 On 04/02/2016	Bond Future		Sell	2	0.00
2050 On 04/02/2016	Bond Future		Buy	2	0.00
2050 On 04/02/2016	Bond Future		Sell	215	0.00
2050 On 04/02/2016	Bond Future		Buy	215	0.00

#### R186 Bond Future

R186 On 04/02/2016	Bond Future		Buy	13	0.00
R186 On 04/02/2016	Bond Future		Sell	13	0.00

R186 On 04/02/2016	Bond Future	Buy	48	0.00
R186 On 04/02/2016	Bond Future	Sell	48	0.00
R186 On 04/02/2016	Bond Future	Buy	100	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Buy	134	0.00
R186 On 04/02/2016	Bond Future	Sell	134	0.00
R186 On 04/02/2016	Bond Future	Buy	295	0.00
R186 On 04/02/2016	Bond Future	Sell	295	0.00

**R2023 Bond Future**

R023 On 04/02/2016	Bond Future	Buy	15	0.00
R023 On 04/02/2016	Bond Future	Sell	15	0.00
R023 On 04/02/2016	Bond Future	Buy	115	0.00
R023 On 04/02/2016	Bond Future	Sell	115	0.00
R023 On 04/02/2016	Bond Future	Buy	2,320	0.00
R023 On 04/02/2016	Bond Future	Sell	2,320	0.00
R023 On 04/02/2016	Bond Future	Sell	2,450	0.00
R023 On 04/02/2016	Bond Future	Buy	2,450	0.00

**R2030 Bond Future**

2030 On 04/02/2016	Bond Future	Sell	957	0.00
2030 On 04/02/2016	Bond Future	Buy	957	0.00
2030 On 04/02/2016	Bond Future	Sell	957	0.00
2030 On 04/02/2016	Bond Future	Buy	957	0.00

**R204 Bond Future**

R204 On 04/02/2016	Bond Future	Sell	45	0.00
R204 On 04/02/2016	Bond Future	Buy	45	0.00
R204 On 04/02/2016	Bond Future	Sell	154	0.00
R204 On 04/02/2016	Bond Future	Buy	154	0.00
R204 On 04/02/2016	Bond Future	Buy	199	0.00
R204 On 04/02/2016	Bond Future	Sell	199	0.00

**Grand Total for Daily Detailed Turnover: 8,023 0.00**