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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/02/2016

TO DATE : 18/02/2016

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

GOVI On 05/05/2016	GOVI		Sell	3	0.00
GOVI On 05/05/2016	GOVI		Buy	3	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future		Buy	15	0.00
R186 On 05/05/2016	Bond Future		Sell	15	0.00
R186 On 05/05/2016	Bond Future		Buy	16	0.00
R186 On 05/05/2016	Bond Future		Sell	16	0.00
R186 On 05/05/2016	Bond Future		Buy	140	0.00
R186 On 05/05/2016	Bond Future		Sell	140	0.00
R186 On 05/05/2016	Bond Future		Buy	2,260	0.00
R186 On 05/05/2016	Bond Future		Sell	2,260	0.00
R186 On 05/05/2016	Bond Future		Sell	2,431	0.00
R186 On 05/05/2016	Bond Future		Buy	2,431	0.00

Grand Total for Daily Detailed Turnover:

4,865

0.00