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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/10/2015

TO DATE : 23/10/2015

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

GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00

#### R186 Bond Future

R186 On 05/11/2015	Bond Future		Buy	1	0.00
R186 On 05/11/2015	Bond Future		Sell	1	0.00
R186 On 05/11/2015	Bond Future		Buy	5	0.00
R186 On 05/11/2015	Bond Future		Sell	5	0.00
R186 On 05/11/2015	Bond Future		Buy	6	0.00
R186 On 05/11/2015	Bond Future		Sell	6	0.00
R186 On 05/11/2015	Bond Future		Buy	7	0.00
R186 On 05/11/2015	Bond Future		Sell	7	0.00
R186 On 05/11/2015	Bond Future		Buy	18	0.00
R186 On 05/11/2015	Bond Future		Sell	18	0.00

R186 On 05/11/2015	Bond Future	Sell	25	0.00
R186 On 05/11/2015	Bond Future	Buy	25	0.00
R186 On 05/11/2015	Bond Future	Sell	100	0.00
R186 On 05/11/2015	Bond Future	Buy	100	0.00
R186 On 05/11/2015	Bond Future	Buy	100	0.00
R186 On 05/11/2015	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Buy	100	0.00
R186 On 04/02/2016	Bond Future	Buy	100	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00

**R197 Bond Future**

R197 On 04/02/2016	Bond Future	Buy	3	0.00
R197 On 04/02/2016	Bond Future	Sell	3	0.00
R197 On 04/02/2016	Bond Future	Sell	3	0.00
R197 On 04/02/2016	Bond Future	Buy	3	0.00

**R202 Bond Future**

R202 On 05/11/2015	Bond Future	Sell	17	0.00
R202 On 05/11/2015	Bond Future	Buy	17	0.00

**R209 Bond Future**

R209 On 05/11/2015	Bond Future	Sell	100	0.00
R209 On 05/11/2015	Bond Future	Buy	100	0.00
R209 On 05/11/2015	Bond Future	Buy	100	0.00
R209 On 05/11/2015	Bond Future	Sell	100	0.00
R209 On 04/02/2016	Bond Future	Sell	100	0.00
R209 On 04/02/2016	Bond Future	Buy	100	0.00
R209 On 04/02/2016	Bond Future	Buy	100	0.00
R209 On 04/02/2016	Bond Future	Sell	100	0.00

**R210 Bond Future**

R210 On 05/11/2015	Bond Future	Buy	5	0.00
R210 On 05/11/2015	Bond Future	Sell	5	0.00
R210 On 04/02/2016	Bond Future	Buy	5	0.00
R210 On 04/02/2016	Bond Future	Sell	5	0.00
R210 On 04/02/2016	Bond Future	Sell	10	0.00
R210 On 04/02/2016	Bond Future	Buy	10	0.00

**Grand Total for Daily Detailed Turnover:**

**907 0.00**