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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/12/2015

TO DATE : 18/12/2015

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

GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00
GOVI On 04/02/2016	GOVI		Sell	4	0.00
GOVI On 04/02/2016	GOVI		Buy	4	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future		Sell	5	0.00
R202 On 04/02/2016	Bond Future		Buy	5	0.00
R202 On 04/02/2016	Bond Future		Sell	5	0.00
R202 On 04/02/2016	Bond Future		Buy	5	0.00

R211 Bond Future

R211 On 04/02/2016	Bond Future		Buy	150	0.00
R211 On 04/02/2016	Bond Future		Sell	150	0.00

R211 On 04/02/2016	Bond Future	Buy	150	0.00
R211 On 04/02/2016	Bond Future	Sell	150	0.00
Grand Total for Daily Detailed Turnover:			316	0.00