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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/02/2016

TO DATE : 22/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Buy	2	0.00
R2044 Bond Future					
2044 On 05/05/2016	Bond Future		Sell	60	0.00
2044 On 05/05/2016	Bond Future		Buy	60	0.00
R207 Bond Future					
R207 On 05/05/2016	Bond Future		Buy	40	0.00
R207 On 05/05/2016	Bond Future		Sell	40	0.00

Grand Total for Daily Detailed Turnover:

106

0.00