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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/03/2016

TO DATE : 03/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/05/2016	GOVI		Buy	12	0.00
GOVI On 05/05/2016	GOVI		Sell	12	0.00
GOVI On 05/05/2016	GOVI		Buy	12	0.00
GOVI On 05/05/2016	GOVI		Buy	12	0.00
GOVI On 05/05/2016	GOVI		Sell	12	0.00
GOVI On 05/05/2016	GOVI		Sell	12	0.00
<b>I2046 Bond Future</b>					
2046 On 05/05/2016	Bond Future		Sell	46	0.00
2046 On 05/05/2016	Bond Future		Buy	46	0.00
<b>R186 Bond Future</b>					
R186 On 05/05/2016	Bond Future		Buy	5	0.00
R186 On 05/05/2016	Bond Future		Sell	5	0.00

