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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/12/2015

TO DATE : 07/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/02/2016	Index Future		Sell	17	0.00
ALBI On 04/02/2016	Index Future		Buy	17	0.00
ALBI On 04/02/2016	Index Future		Buy	17	0.00
ALBI On 04/02/2016	Index Future		Sell	17	0.00

ES33 Bond Future

ES33 On 04/02/2016	Bond Future		Buy	20	0.00
ES33 On 04/02/2016	Bond Future		Sell	20	0.00

Govi Total Return Index

GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00

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

I2050 Bond Future

2050 On 04/02/2016	Bond Future	Buy	11	0.00
2050 On 04/02/2016	Bond Future	Sell	11	0.00
2050 On 04/02/2016	Bond Future	Sell	11	0.00
2050 On 04/02/2016	Bond Future	Buy	11	0.00
2050 On 04/02/2016	Bond Future	Buy	853	0.00
2050 On 04/02/2016	Bond Future	Sell	853	0.00
2050 On 04/02/2016	Bond Future	Sell	853	0.00
2050 On 04/02/2016	Bond Future	Buy	853	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	14	0.00
R186 On 04/02/2016	Bond Future	Sell	14	0.00
R186 On 04/02/2016	Bond Future	Sell	97	0.00
R186 On 04/02/2016	Bond Future	Buy	97	0.00
R186 On 04/02/2016	Bond Future	Sell	97	0.00
R186 On 04/02/2016	Bond Future	Buy	97	0.00
R186 On 04/02/2016	Bond Future	Buy	105	0.00
R186 On 04/02/2016	Bond Future	Sell	105	0.00
R186 On 04/02/2016	Bond Future	Buy	155	0.00
R186 On 04/02/2016	Bond Future	Sell	155	0.00
R186 On 04/02/2016	Bond Future	Buy	2,350	0.00
R186 On 04/02/2016	Bond Future	Sell	2,350	0.00
R186 On 04/02/2016	Bond Future	Buy	2,624	0.00
R186 On 04/02/2016	Bond Future	Sell	2,624	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Buy	56	0.00
R202 On 04/02/2016	Bond Future	Sell	56	0.00
R202 On 04/02/2016	Bond Future	Sell	56	0.00
R202 On 04/02/2016	Bond Future	Buy	56	0.00

R2023 Bond Future

R023 On 04/02/2016	Bond Future	Buy	22	0.00
R023 On 04/02/2016	Bond Future	Sell	22	0.00
R023 On 04/02/2016	Bond Future	Sell	22	0.00
R023 On 04/02/2016	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 04/02/2016			Sell	500	0.00
R208 On 04/02/2016			Buy	500	0.00
R209 Bond Future					
R209 On 04/02/2016			Sell	12	0.00
R209 On 04/02/2016			Buy	12	0.00
R209 On 04/02/2016			Buy	22	0.00
R209 On 04/02/2016			Sell	22	0.00
R209 On 04/02/2016			Buy	44	0.00
R209 On 04/02/2016			Sell	44	0.00
R209 On 04/02/2016			Buy	45	0.00
R209 On 04/02/2016			Sell	45	0.00
R209 On 04/02/2016			Buy	50	0.00
R209 On 04/02/2016			Sell	50	0.00
R209 On 04/02/2016			Buy	57	0.00
R209 On 04/02/2016			Sell	57	0.00
R209 On 04/02/2016			Buy	86	0.00
R209 On 04/02/2016			Sell	86	0.00
R209 On 04/02/2016			Buy	192	0.00
R209 On 04/02/2016			Sell	192	0.00
R209 On 04/02/2016			Buy	222	0.00
R209 On 04/02/2016			Sell	222	0.00
R209 On 04/02/2016			Buy	272	0.00
R209 On 04/02/2016			Sell	272	0.00
R209 On 04/02/2016			Buy	860	0.00
R209 On 04/02/2016			Sell	860	0.00
R209 On 04/02/2016			Buy	1,130	0.00
R209 On 04/02/2016			Sell	1,130	0.00
R209 On 04/02/2016			Sell	1,260	0.00
R209 On 04/02/2016			Buy	1,260	0.00
R214 Bond Future					
R214 On 04/08/2016	8.55	Call	Buy	70	0.00
R214 On 04/08/2016	8.55	Call	Sell	70	0.00
R214 On 04/08/2016	9.30	Call	Sell	70	0.00
R214 On 04/08/2016	9.30	Call	Buy	70	0.00
R214 On 04/08/2016	8.55	Call	Buy	140	0.00
R214 On 04/08/2016	8.55	Call	Sell	140	0.00
R214 On 04/08/2016	9.30	Call	Sell	140	0.00

R214 On 04/08/2016	Bond Future	9.30	Call	Buy	140	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Buy	180	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Sell	180	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Sell	180	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Buy	180	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Buy	340	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Sell	340	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Sell	340	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Buy	340	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Buy	570	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Sell	570	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Sell	570	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Buy	570	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Buy	1,300	0.00
R214 On 04/08/2016	Bond Future	8.55	Call	Sell	1,300	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Buy	1,300	0.00
R214 On 04/08/2016	Bond Future	9.30	Call	Sell	1,300	0.00

Grand Total for Daily Detailed Turnover:

17,364

0.00