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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/12/2015

TO DATE : 10/12/2015

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

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

I2050 Bond Future

2050 On 04/02/2016	Bond Future		Sell	12	0.00
2050 On 04/02/2016	Bond Future		Buy	12	0.00
2050 On 04/02/2016	Bond Future		Sell	250	0.00
2050 On 04/02/2016	Bond Future		Buy	250	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future		Buy	56	0.00
R186 On 04/02/2016	Bond Future		Sell	56	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		Sell	97	0.00
R186 On 04/02/2016	Bond Future		Buy	97	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future		Buy	30	0.00
R202 On 04/02/2016	Bond Future		Sell	30	0.00

R2023 Bond Future

R023 On 04/02/2016	Bond Future		Sell	550	0.00
R023 On 04/02/2016	Bond Future		Buy	550	0.00

R2030 Bond Future

2030 On 04/02/2016	Bond Future		Buy	400	0.00
2030 On 04/02/2016	Bond Future		Sell	400	0.00

R207 Bond Future

R207 On 04/02/2016	Bond Future		Buy	33	0.00
R207 On 04/02/2016	Bond Future		Sell	33	0.00
R207 On 04/02/2016	Bond Future		Buy	49	0.00
R207 On 04/02/2016	Bond Future		Sell	49	0.00
R207 On 04/02/2016	Bond Future		Buy	318	0.00
R207 On 04/02/2016	Bond Future		Sell	318	0.00
R207 On 04/02/2016	Bond Future		Sell	400	0.00
R207 On 04/02/2016	Bond Future		Buy	400	0.00

R208 Bond Futures

R208 On 04/02/2016	Bond Future		Buy	280	0.00
R208 On 04/02/2016	Bond Future		Sell	280	0.00
R208 On 04/02/2016	Bond Future		Buy	280	0.00
R208 On 04/02/2016	Bond Future		Sell	280	0.00
R208 On 04/02/2016	Bond Future		Sell	950	0.00
R208 On 04/02/2016	Bond Future		Buy	950	0.00

R209 Bond Future

R209 On 04/02/2016	Bond Future		Sell	150	0.00
R209 On 04/02/2016	Bond Future		Buy	150	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	6,000	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	6,000	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	6,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/08/2016 Bond Future	10.60	Call	Buy	6,000	0.00
Grand Total for Daily Detailed Turnover:				15,960	0.00
