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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/02/2016

TO DATE : 04/02/2016

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

ALBI On 05/05/2016	Index Future		Sell	8	0.00
ALBI On 05/05/2016	Index Future		Buy	8	0.00
ALBI On 05/05/2016	Index Future		Sell	8	0.00
ALBI On 05/05/2016	Index Future		Buy	8	0.00

Govi Total Return Index

GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	Sell	1	0.00
R186 On 05/05/2016	Bond Future	Buy	1	0.00
R186 On 05/05/2016	Bond Future	Sell	5	0.00
R186 On 05/05/2016	Bond Future	Buy	5	0.00
R186 On 05/05/2016	Bond Future	Sell	33	0.00
R186 On 05/05/2016	Bond Future	Buy	33	0.00
R186 On 05/05/2016	Bond Future	Buy	40	0.00
R186 On 05/05/2016	Bond Future	Sell	40	0.00
R186 On 05/05/2016	Bond Future	Sell	41	0.00
R186 On 05/05/2016	Bond Future	Buy	41	0.00
R186 On 05/05/2016	Bond Future	Sell	50	0.00
R186 On 05/05/2016	Bond Future	Buy	50	0.00
R186 On 05/05/2016	Bond Future	Sell	71	0.00
R186 On 05/05/2016	Bond Future	Buy	71	0.00
R186 On 05/05/2016	Bond Future	Sell	81	0.00
R186 On 05/05/2016	Bond Future	Buy	81	0.00
R186 On 05/05/2016	Bond Future	Sell	333	0.00
R186 On 05/05/2016	Bond Future	Buy	333	0.00
R186 On 05/05/2016	Bond Future	Sell	344	0.00
R186 On 05/05/2016	Bond Future	Buy	344	0.00
R186 On 05/05/2016	Bond Future	Buy	600	0.00
R186 On 05/05/2016	Bond Future	Sell	600	0.00
R186 On 05/05/2016	Bond Future	Sell	600	0.00
R186 On 05/05/2016	Bond Future	Buy	600	0.00
R186 On 05/05/2016	Bond Future	Sell	677	0.00
R186 On 05/05/2016	Bond Future	Buy	677	0.00
R186 On 05/05/2016	Bond Future	Sell	1,278	0.00
R186 On 05/05/2016	Bond Future	Buy	1,278	0.00
R186 On 05/05/2016	Bond Future	Sell	1,280	0.00
R186 On 05/05/2016	Bond Future	Buy	1,280	0.00

R212 Bond Future

R212 On 05/05/2016	Bond Future	Sell	1	0.00
R212 On 05/05/2016	Bond Future	Buy	1	0.00
R212 On 05/05/2016	Bond Future	Sell	1	0.00
R212 On 05/05/2016	Bond Future	Buy	1	0.00
R212 On 05/05/2016	Bond Future	Sell	1	0.00
R212 On 05/05/2016	Bond Future	Buy	1	0.00
R212 On 05/05/2016	Bond Future	Sell	2	0.00
R212 On 05/05/2016	Bond Future	Buy	2	0.00
R212 On 05/05/2016	Bond Future	Sell	3	0.00
R212 On 05/05/2016	Bond Future	Buy	3	0.00
R212 On 05/05/2016	Bond Future	Sell	3	0.00
R212 On 05/05/2016	Bond Future	Buy	3	0.00
R212 On 05/05/2016	Bond Future	Sell	3	0.00
R212 On 05/05/2016	Bond Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 05/05/2016	Bond Future		Sell	4	0.00
R212 On 05/05/2016	Bond Future		Buy	4	0.00
R212 On 05/05/2016	Bond Future		Sell	5	0.00
R212 On 05/05/2016	Bond Future		Buy	5	0.00
R212 On 05/05/2016	Bond Future		Sell	5	0.00
R212 On 05/05/2016	Bond Future		Buy	5	0.00
R212 On 05/05/2016	Bond Future		Sell	6	0.00
R212 On 05/05/2016	Bond Future		Buy	6	0.00
R212 On 05/05/2016	Bond Future		Buy	8	0.00
R212 On 05/05/2016	Bond Future		Sell	8	0.00
R212 On 05/05/2016	Bond Future		Buy	8	0.00
R212 On 05/05/2016	Bond Future		Sell	8	0.00
R212 On 05/05/2016	Bond Future		Buy	8	0.00
R212 On 05/05/2016	Bond Future		Sell	8	0.00
R212 On 05/05/2016	Bond Future		Sell	10	0.00
R212 On 05/05/2016	Bond Future		Buy	10	0.00
R212 On 05/05/2016	Bond Future		Sell	10	0.00
R212 On 05/05/2016	Bond Future		Buy	10	0.00
R212 On 05/05/2016	Bond Future		Buy	10	0.00
R212 On 05/05/2016	Bond Future		Sell	10	0.00
R212 On 05/05/2016	Bond Future		Buy	17	0.00
R212 On 05/05/2016	Bond Future		Sell	17	0.00
R212 On 05/05/2016	Bond Future		Sell	33	0.00
R212 On 05/05/2016	Bond Future		Buy	33	0.00
R212 On 05/05/2016	Bond Future		Buy	50	0.00
R212 On 05/05/2016	Bond Future		Sell	50	0.00
R212 On 05/05/2016	Bond Future		Buy	56	0.00
R212 On 05/05/2016	Bond Future		Sell	56	0.00
R212 On 05/05/2016	Bond Future		Buy	60	0.00
R212 On 05/05/2016	Bond Future		Sell	60	0.00
R212 On 05/05/2016	Bond Future		Buy	77	0.00
R212 On 05/05/2016	Bond Future		Sell	77	0.00
R212 On 05/05/2016	Bond Future		Buy	103	0.00
R212 On 05/05/2016	Bond Future		Sell	103	0.00
R212 On 05/05/2016	Bond Future		Sell	103	0.00
R212 On 05/05/2016	Bond Future		Buy	103	0.00
R212 On 05/05/2016	Bond Future		Buy	196	0.00
R212 On 05/05/2016	Bond Future		Sell	196	0.00
R212 On 05/05/2016	Bond Future		Buy	390	0.00
R212 On 05/05/2016	Bond Future		Sell	390	0.00
R212 On 05/05/2016	Bond Future		Buy	836	0.00
R212 On 05/05/2016	Bond Future		Sell	836	0.00

R212 On 05/05/2016	Bond Future	Buy	1,700	0.00
R212 On 05/05/2016	Bond Future	Sell	1,700	0.00
R213 Bond Future				
R213 On 05/05/2016	Bond Future	Sell	15	0.00
R213 On 05/05/2016	Bond Future	Buy	15	0.00
R213 On 05/05/2016	Bond Future	Sell	43	0.00
R213 On 05/05/2016	Bond Future	Buy	43	0.00
R213 On 05/05/2016	Bond Future	Sell	48	0.00
R213 On 05/05/2016	Bond Future	Buy	48	0.00
R213 On 05/05/2016	Bond Future	Sell	52	0.00
R213 On 05/05/2016	Bond Future	Buy	52	0.00
R213 On 05/05/2016	Bond Future	Sell	66	0.00
R213 On 05/05/2016	Bond Future	Buy	66	0.00
R213 On 05/05/2016	Bond Future	Sell	169	0.00
R213 On 05/05/2016	Bond Future	Buy	169	0.00
R213 On 05/05/2016	Bond Future	Sell	722	0.00
R213 On 05/05/2016	Bond Future	Buy	722	0.00
R213 On 05/05/2016	Bond Future	Buy	1,115	0.00
R213 On 05/05/2016	Bond Future	Sell	1,115	0.00
Grand Total for Daily Detailed Turnover:			11,393	0.00