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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/03/2016

TO DATE : 04/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 Bond Future					
ES33 On 05/05/2016	Bond Future		Sell	40	0.00
ES33 On 05/05/2016	Bond Future		Buy	40	0.00
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		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Sell	4	0.00
GOVI On 05/05/2016	GOVI		Buy	4	0.00
R186 Bond Future					
R186 On 05/05/2016	Bond Future		Buy	2	0.00
R186 On 05/05/2016	Bond Future		Sell	2	0.00

R186 On 05/05/2016	Bond Future	Buy	8	0.00
R186 On 05/05/2016	Bond Future	Sell	8	0.00
R186 On 05/05/2016	Bond Future	Buy	8	0.00
R186 On 05/05/2016	Bond Future	Sell	8	0.00
R186 On 05/05/2016	Bond Future	Buy	8	0.00
R186 On 05/05/2016	Bond Future	Sell	8	0.00
R186 On 05/05/2016	Bond Future	Buy	8	0.00
R186 On 05/05/2016	Bond Future	Sell	8	0.00
R186 On 05/05/2016	Bond Future	Buy	9	0.00
R186 On 05/05/2016	Bond Future	Sell	9	0.00
R186 On 05/05/2016	Bond Future	Buy	17	0.00
R186 On 05/05/2016	Bond Future	Sell	17	0.00
R186 On 05/05/2016	Bond Future	Buy	25	0.00
R186 On 05/05/2016	Bond Future	Sell	25	0.00
R186 On 05/05/2016	Bond Future	Buy	33	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	Sell	33	0.00
R186 On 05/05/2016	Bond Future	Buy	33	0.00
R186 On 05/05/2016	Bond Future	Sell	33	0.00
R186 On 05/05/2016	Bond Future	Buy	42	0.00
R186 On 05/05/2016	Bond Future	Sell	42	0.00
R186 On 05/05/2016	Bond Future	Buy	67	0.00
R186 On 05/05/2016	Bond Future	Sell	67	0.00
R186 On 05/05/2016	Bond Future	Buy	115	0.00
R186 On 05/05/2016	Bond Future	Sell	115	0.00
R186 On 05/05/2016	Bond Future	Buy	117	0.00
R186 On 05/05/2016	Bond Future	Sell	117	0.00
R186 On 05/05/2016	Bond Future	Sell	159	0.00
R186 On 05/05/2016	Bond Future	Buy	159	0.00
R186 On 05/05/2016	Bond Future	Buy	211	0.00
R186 On 05/05/2016	Bond Future	Sell	211	0.00
R186 On 05/05/2016	Bond Future	Sell	577	0.00
R186 On 05/05/2016	Bond Future	Buy	577	0.00

R2023 Bond Future

R023 On 05/05/2016	Bond Future	Sell	150	0.00
R023 On 05/05/2016	Bond Future	Buy	150	0.00

R2044 Bond Future

2044 On 05/05/2016	Bond Future	Buy	2	0.00
2044 On 05/05/2016	Bond Future	Sell	2	0.00
2044 On 05/05/2016	Bond Future	Buy	21	0.00
2044 On 05/05/2016	Bond Future	Sell	21	0.00
2044 On 05/05/2016	Bond Future	Buy	74	0.00
2044 On 05/05/2016	Bond Future	Sell	74	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/05/2016	Bond Future		Sell	97	0.00
2044 On 05/05/2016	Bond Future		Buy	97	0.00
R2048 Bond Future					
R248 On 05/05/2016	Bond Future		Buy	13	0.00
R248 On 05/05/2016	Bond Future		Sell	13	0.00
R248 On 05/05/2016	Bond Future		Buy	31	0.00
R248 On 05/05/2016	Bond Future		Sell	31	0.00
R248 On 05/05/2016	Bond Future		Buy	33	0.00
R248 On 05/05/2016	Bond Future		Sell	33	0.00
R248 On 05/05/2016	Bond Future		Buy	77	0.00
R248 On 05/05/2016	Bond Future		Sell	77	0.00
R207 Bond Future					
R207 On 05/05/2016	Bond Future		Buy	23	0.00
R207 On 05/05/2016	Bond Future		Sell	23	0.00
R207 On 05/05/2016	Bond Future		Buy	26	0.00
R207 On 05/05/2016	Bond Future		Sell	26	0.00
R207 On 05/05/2016	Bond Future		Buy	47	0.00
R207 On 05/05/2016	Bond Future		Sell	47	0.00
R207 On 05/05/2016	Bond Future		Buy	96	0.00
R207 On 05/05/2016	Bond Future		Sell	96	0.00
Grand Total for Daily Detailed Turnover:				2,210	0.00