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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/03/2016

TO DATE : 07/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Buy	1	0.00

I2025 Bond Future

2025 On 05/05/2016	Bond Future		Buy	180	0.00
2025 On 05/05/2016	Bond Future		Sell	180	0.00
2025 On 05/05/2016	Bond Future		Buy	180	0.00
2025 On 05/05/2016	Bond Future		Sell	180	0.00
2025 On 05/05/2016	Bond Future		Buy	180	0.00
2025 On 05/05/2016	Bond Future		Sell	180	0.00

2025 On 05/05/2016	Bond Future	Sell	180	0.00
2025 On 05/05/2016	Bond Future	Buy	180	0.00
R186 Bond Future				
R186 On 05/05/2016	Bond Future	Buy	750	0.00
R186 On 05/05/2016	Bond Future	Sell	750	0.00
R186 On 05/05/2016	Bond Future	Sell	750	0.00
R186 On 05/05/2016	Bond Future	Buy	750	0.00
R2023 Bond Future				
R023 On 05/05/2016	Bond Future	Sell	1,050	0.00
R023 On 05/05/2016	Bond Future	Buy	1,050	0.00
R023 On 05/05/2016	Bond Future	Buy	1,050	0.00
R023 On 05/05/2016	Bond Future	Sell	1,050	0.00
R2037 Bond Future				
2037 On 05/05/2016	Bond Future	Buy	370	0.00
2037 On 05/05/2016	Bond Future	Sell	370	0.00
2037 On 05/05/2016	Bond Future	Sell	370	0.00
2037 On 05/05/2016	Bond Future	Buy	370	0.00
R204 Bond Future				
R204 On 05/05/2016	Bond Future	Sell	1	0.00
R204 On 05/05/2016	Bond Future	Buy	1	0.00
R204 On 05/05/2016	Bond Future	Sell	4	0.00
R204 On 05/05/2016	Bond Future	Buy	4	0.00
R204 On 05/05/2016	Bond Future	Sell	4	0.00
R204 On 05/05/2016	Bond Future	Buy	4	0.00
R204 On 05/05/2016	Bond Future	Sell	5	0.00
R204 On 05/05/2016	Bond Future	Buy	5	0.00
R204 On 05/05/2016	Bond Future	Sell	8	0.00
R204 On 05/05/2016	Bond Future	Buy	8	0.00
R204 On 05/05/2016	Bond Future	Sell	28	0.00
R204 On 05/05/2016	Bond Future	Buy	28	0.00
R204 On 05/05/2016	Bond Future	Sell	50	0.00
R204 On 05/05/2016	Bond Future	Buy	50	0.00
R214 Bond Future				
R214 On 05/05/2016	Bond Future	Sell	300	0.00
R214 On 05/05/2016	Bond Future	Buy	300	0.00
R214 On 05/05/2016	Bond Future	Buy	300	0.00
R214 On 05/05/2016	Bond Future	Sell	300	0.00
Grand Total for Daily Detailed Turnover:			5,763	0.00