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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/04/2016

TO DATE : 18/04/2016

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

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

I2050 Bond Future

2050 On 04/08/2016	Bond Future		Sell	30	0.00
2050 On 04/08/2016	Bond Future		Buy	30	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future		Sell	3	0.00
R186 On 04/08/2016	Bond Future		Buy	3	0.00
R186 On 04/08/2016	Bond Future		Sell	5	0.00
R186 On 04/08/2016	Bond Future		Buy	5	0.00

R186 On 04/08/2016	Bond Future			Sell	6	0.00
R186 On 04/08/2016	Bond Future			Buy	6	0.00
R186 On 04/08/2016	Bond Future			Sell	6	0.00
R186 On 04/08/2016	Bond Future			Buy	6	0.00
R186 On 04/08/2016	Bond Future			Sell	7	0.00
R186 On 04/08/2016	Bond Future			Buy	7	0.00
R186 On 04/08/2016	Bond Future			Sell	8	0.00
R186 On 04/08/2016	Bond Future			Buy	8	0.00
R186 On 04/08/2016	Bond Future			Sell	10	0.00
R186 On 04/08/2016	Bond Future			Buy	10	0.00
R186 On 04/08/2016	Bond Future			Sell	11	0.00
R186 On 04/08/2016	Bond Future			Buy	11	0.00
R186 On 04/08/2016	Bond Future			Sell	11	0.00
R186 On 04/08/2016	Bond Future			Buy	11	0.00
R186 On 04/08/2016	Bond Future			Sell	12	0.00
R186 On 04/08/2016	Bond Future			Buy	12	0.00
R186 On 04/08/2016	Bond Future			Sell	14	0.00
R186 On 04/08/2016	Bond Future			Buy	14	0.00
R186 On 04/08/2016	Bond Future			Sell	17	0.00
R186 On 04/08/2016	Bond Future			Buy	17	0.00
R186 On 04/08/2016	Bond Future			Sell	22	0.00
R186 On 04/08/2016	Bond Future			Buy	22	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	22	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	22	0.00
R186 On 04/08/2016	Bond Future			Sell	26	0.00
R186 On 04/08/2016	Bond Future			Buy	26	0.00
R186 On 04/08/2016	Bond Future			Sell	26	0.00
R186 On 04/08/2016	Bond Future			Buy	26	0.00
R186 On 04/08/2016	Bond Future			Sell	27	0.00
R186 On 04/08/2016	Bond Future			Buy	27	0.00
R186 On 04/08/2016	Bond Future			Sell	29	0.00
R186 On 04/08/2016	Bond Future			Buy	29	0.00
R186 On 04/08/2016	Bond Future			Sell	30	0.00
R186 On 04/08/2016	Bond Future			Buy	30	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	30	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	30	0.00
R186 On 04/08/2016	Bond Future			Sell	32	0.00
R186 On 04/08/2016	Bond Future			Buy	32	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	36	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	36	0.00
R186 On 04/08/2016	Bond Future			Sell	37	0.00
R186 On 04/08/2016	Bond Future			Buy	37	0.00
R186 On 04/08/2016	Bond Future			Sell	39	0.00
R186 On 04/08/2016	Bond Future			Buy	39	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	39	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	39	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	39	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	39	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	43	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	43	0.00
R186 On 04/08/2016	Bond Future			Sell	44	0.00
R186 On 04/08/2016	Bond Future			Buy	44	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	50	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	50	0.00
R186 On 04/08/2016	Bond Future			Sell	56	0.00
R186 On 04/08/2016	Bond Future			Buy	56	0.00
R186 On 04/08/2016	Bond Future			Sell	60	0.00
R186 On 04/08/2016	Bond Future			Buy	60	0.00
R186 On 04/08/2016	Bond Future			Sell	60	0.00
R186 On 04/08/2016	Bond Future			Buy	60	0.00
R186 On 04/08/2016	Bond Future			Sell	60	0.00
R186 On 04/08/2016	Bond Future			Buy	60	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	61	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	61	0.00
R186 On 04/08/2016	Bond Future			Sell	64	0.00
R186 On 04/08/2016	Bond Future			Buy	64	0.00
R186 On 04/08/2016	Bond Future			Buy	76	0.00
R186 On 04/08/2016	Bond Future			Sell	76	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	77	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	77	0.00
R186 On 04/08/2016	Bond Future			Sell	89	0.00
R186 On 04/08/2016	Bond Future			Buy	89	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	92	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	92	0.00
R186 On 04/08/2016	Bond Future			Sell	93	0.00
R186 On 04/08/2016	Bond Future			Buy	93	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	93	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	93	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	94	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	94	0.00
R186 On 04/08/2016	Bond Future			Sell	101	0.00
R186 On 04/08/2016	Bond Future			Buy	101	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	103	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	103	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	105	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	105	0.00
R186 On 04/08/2016	Bond Future			Sell	106	0.00
R186 On 04/08/2016	Bond Future			Buy	106	0.00

R186 On 04/08/2016	Bond Future	9.60	Put	Sell	113	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	113	0.00
R186 On 04/08/2016	Bond Future			Sell	118	0.00
R186 On 04/08/2016	Bond Future			Buy	118	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	129	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	129	0.00
R186 On 04/08/2016	Bond Future			Sell	131	0.00
R186 On 04/08/2016	Bond Future			Buy	131	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	155	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	155	0.00
R186 On 04/08/2016	Bond Future			Buy	176	0.00
R186 On 04/08/2016	Bond Future			Sell	176	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	198	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	198	0.00
R186 On 04/08/2016	Bond Future			Sell	201	0.00
R186 On 04/08/2016	Bond Future			Buy	201	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	210	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	210	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	212	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	212	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	225	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	225	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	267	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	267	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	314	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	314	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	354	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	354	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	374	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	374	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	414	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	414	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	460	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	460	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	619	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	619	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	707	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	707	0.00
R186 On 04/08/2016	Bond Future			Buy	1,600	0.00
R186 On 04/08/2016	Bond Future			Sell	1,600	0.00
R186 On 04/08/2016	Bond Future			Buy	1,600	0.00
R186 On 04/08/2016	Bond Future			Sell	1,600	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	5,635	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	5,635	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	5,635	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	5,635	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 05/05/2016	Bond Future		Buy	27	0.00
R202 On 05/05/2016	Bond Future		Sell	27	0.00
R202 On 05/05/2016	Bond Future		Buy	50	0.00
R202 On 05/05/2016	Bond Future		Sell	50	0.00
R2035 Bond Future					
R035 On 04/08/2016	Bond Future		Sell	35	0.00
R035 On 04/08/2016	Bond Future		Buy	35	0.00
R204 Bond Future					
R204 On 05/05/2016	Bond Future		Sell	230	0.00
R204 On 05/05/2016	Bond Future		Buy	230	0.00
R204 On 05/05/2016	Bond Future		Buy	230	0.00
R204 On 05/05/2016	Bond Future		Sell	230	0.00
R209 Bond Future					
R209 On 05/05/2016	Bond Future		Buy	1,100	0.00
R209 On 05/05/2016	Bond Future		Sell	1,100	0.00
R209 On 05/05/2016	Bond Future		Buy	1,100	0.00
R209 On 05/05/2016	Bond Future		Sell	1,100	0.00
Grand Total for Daily Detailed Turnover:				24,722	0.00