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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/04/2016

TO DATE : 19/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2038 Bond Future

2038 On 04/08/2016	Bond Future		Sell	34	0.00
2038 On 04/08/2016	Bond Future		Buy	34	0.00
2038 On 04/08/2016	Bond Future		Sell	34	0.00
2038 On 04/08/2016	Bond Future		Buy	34	0.00
2038 On 05/05/2016	Bond Future		Sell	745	0.00
2038 On 05/05/2016	Bond Future		Buy	745	0.00
2038 On 05/05/2016	Bond Future		Buy	745	0.00
2038 On 05/05/2016	Bond Future		Sell	745	0.00
2038 On 04/08/2016	Bond Future		Sell	745	0.00
2038 On 04/08/2016	Bond Future		Buy	745	0.00
2038 On 04/08/2016	Bond Future		Sell	745	0.00
2038 On 04/08/2016	Bond Future		Buy	745	0.00

New Inflation Linked Index

IGOV On 05/05/2016	Index Future		Buy	11	0.00
IGOV On 05/05/2016	Index Future		Sell	11	0.00
IGOV On 04/08/2016	Index Future		Sell	11	0.00
IGOV On 04/08/2016	Index Future		Buy	11	0.00
IGOV On 05/05/2016	Index Future		Buy	48	0.00
IGOV On 05/05/2016	Index Future		Sell	48	0.00
IGOV On 04/08/2016	Index Future		Sell	48	0.00
IGOV On 04/08/2016	Index Future		Buy	48	0.00
IGOV On 05/05/2016	Index Future		Sell	59	0.00
IGOV On 05/05/2016	Index Future		Buy	59	0.00
IGOV On 04/08/2016	Index Future		Sell	59	0.00
IGOV On 04/08/2016	Index Future		Buy	59	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future		Buy	4	0.00	
R186 On 05/05/2016	Bond Future		Sell	4	0.00	
R186 On 05/05/2016	Bond Future		Buy	4	0.00	
R186 On 05/05/2016	Bond Future		Sell	4	0.00	
R186 On 05/05/2016	Bond Future		Buy	13	0.00	
R186 On 05/05/2016	Bond Future		Sell	13	0.00	
R186 On 04/08/2016	Bond Future	9.25	Put	Buy	15	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Sell	15	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	20	0.00	
R186 On 05/05/2016	Bond Future		Sell	20	0.00	
R186 On 05/05/2016	Bond Future		Buy	26	0.00	
R186 On 05/05/2016	Bond Future		Sell	26	0.00	
R186 On 04/08/2016	Bond Future	9.25	Put	Buy	26	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Sell	26	0.00
R186 On 05/05/2016	Bond Future		Buy	27	0.00	
R186 On 05/05/2016	Bond Future		Sell	27	0.00	
R186 On 04/08/2016	Bond Future	9.25	Put	Buy	27	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Sell	27	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Buy	28	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Sell	28	0.00
R186 On 05/05/2016	Bond Future		Sell	34	0.00	
R186 On 05/05/2016	Bond Future		Buy	34	0.00	
R186 On 05/05/2016	Bond Future		Sell	34	0.00	
R186 On 05/05/2016	Bond Future		Buy	34	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		Buy	42	0.00	
R186 On 05/05/2016	Bond Future		Sell	42	0.00	
R186 On 04/08/2016	Bond Future	9.25	Put	Buy	42	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Sell	42	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	9.25	Put	Buy	45	0.00
R186 On 04/08/2016	9.25	Put	Sell	45	0.00
R186 On 04/08/2016	9.25	Put	Buy	45	0.00
R186 On 04/08/2016	9.25	Put	Sell	45	0.00
R186 On 05/05/2016			Buy	48	0.00
R186 On 05/05/2016			Sell	48	0.00
R186 On 05/05/2016			Buy	56	0.00
R186 On 05/05/2016			Sell	56	0.00
R186 On 04/08/2016	9.25	Put	Buy	56	0.00
R186 On 04/08/2016	9.25	Put	Sell	56	0.00
R186 On 05/05/2016			Sell	66	0.00
R186 On 05/05/2016			Buy	66	0.00
R186 On 05/05/2016			Buy	67	0.00
R186 On 05/05/2016			Sell	67	0.00
R186 On 04/08/2016	9.25	Put	Buy	71	0.00
R186 On 04/08/2016	9.25	Put	Sell	71	0.00
R186 On 04/08/2016	9.25	Put	Buy	93	0.00
R186 On 04/08/2016	9.25	Put	Sell	93	0.00
R186 On 04/08/2016	9.25	Put	Buy	114	0.00
R186 On 04/08/2016	9.25	Put	Sell	114	0.00
R186 On 05/05/2016			Sell	117	0.00
R186 On 05/05/2016			Buy	117	0.00
R186 On 05/05/2016			Buy	141	0.00
R186 On 05/05/2016			Sell	141	0.00
R186 On 05/05/2016			Buy	184	0.00
R186 On 05/05/2016			Sell	184	0.00
R186 On 04/08/2016	9.25	Put	Buy	194	0.00
R186 On 04/08/2016	9.25	Put	Sell	194	0.00
R186 On 05/05/2016			Buy	202	0.00
R186 On 05/05/2016			Sell	202	0.00
R186 On 04/08/2016	9.25	Put	Buy	244	0.00
R186 On 04/08/2016	9.25	Put	Sell	244	0.00
R186 On 05/05/2016			Buy	401	0.00
R186 On 05/05/2016			Sell	401	0.00
R186 On 04/08/2016	9.25	Put	Sell	500	0.00
R186 On 04/08/2016	9.25	Put	Buy	500	0.00
R186 On 04/08/2016	9.25	Put	Sell	500	0.00
R186 On 04/08/2016	9.25	Put	Buy	500	0.00
R186 On 05/05/2016			Sell	521	0.00
R186 On 05/05/2016			Buy	521	0.00
R186 On 05/05/2016			Buy	542	0.00
R186 On 05/05/2016			Sell	542	0.00

R186 On 05/05/2016	Bond Future			Buy	542	0.00
R186 On 05/05/2016	Bond Future			Sell	542	0.00
R186 On 05/05/2016	Bond Future			Buy	985	0.00
R186 On 05/05/2016	Bond Future			Sell	985	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Sell	1,000	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Buy	1,000	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Buy	1,000	0.00
R186 On 04/08/2016	Bond Future	9.25	Put	Sell	1,000	0.00
R186 On 05/05/2016	Bond Future			Sell	1,035	0.00
R186 On 05/05/2016	Bond Future			Buy	1,035	0.00
R186 On 05/05/2016	Bond Future			Buy	1,085	0.00
R186 On 05/05/2016	Bond Future			Sell	1,085	0.00
R186 On 05/05/2016	Bond Future			Sell	1,867	0.00
R186 On 05/05/2016	Bond Future			Buy	1,867	0.00
R186 On 05/05/2016	Bond Future			Sell	2,050	0.00
R186 On 05/05/2016	Bond Future			Buy	2,050	0.00
R186 On 05/05/2016	Bond Future			Buy	4,000	0.00
R186 On 05/05/2016	Bond Future			Sell	4,000	0.00
R186 On 05/05/2016	Bond Future			Sell	4,000	0.00
R186 On 05/05/2016	Bond Future			Buy	4,000	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future			Sell	1,900	0.00
R202 On 05/05/2016	Bond Future			Buy	1,900	0.00
R202 On 05/05/2016	Bond Future			Buy	1,900	0.00
R202 On 05/05/2016	Bond Future			Sell	1,900	0.00
R202 On 04/08/2016	Bond Future			Sell	1,900	0.00
R202 On 04/08/2016	Bond Future			Buy	1,900	0.00
R202 On 04/08/2016	Bond Future			Sell	1,900	0.00
R202 On 04/08/2016	Bond Future			Buy	1,900	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future			Buy	19	0.00
R203 On 05/05/2016	Bond Future			Sell	19	0.00
R203 On 05/05/2016	Bond Future			Sell	19	0.00
R203 On 05/05/2016	Bond Future			Buy	19	0.00
R203 On 04/08/2016	Bond Future			Buy	19	0.00
R203 On 04/08/2016	Bond Future			Sell	19	0.00
R203 On 04/08/2016	Bond Future			Buy	19	0.00
R203 On 04/08/2016	Bond Future			Sell	19	0.00
R203 On 05/05/2016	Bond Future			Sell	620	0.00
R203 On 05/05/2016	Bond Future			Buy	620	0.00
R203 On 05/05/2016	Bond Future			Buy	620	0.00
R203 On 05/05/2016	Bond Future			Sell	620	0.00
R203 On 04/08/2016	Bond Future			Sell	620	0.00
R203 On 04/08/2016	Bond Future			Buy	620	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 04/08/2016	Bond Future		Sell	620	0.00
R203 On 04/08/2016	Bond Future		Buy	620	0.00
R204 Bond Future					
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	28	0.00
R204 On 05/05/2016	Bond Future		Buy	28	0.00
R204 On 04/08/2016	Bond Future		Sell	28	0.00
R204 On 04/08/2016	Bond Future		Buy	28	0.00
R204 On 04/08/2016	Bond Future		Buy	28	0.00
R204 On 04/08/2016	Bond Future		Sell	28	0.00
R207 Bond Future					
R207 On 05/05/2016	Bond Future		Sell	21	0.00
R207 On 05/05/2016	Bond Future		Buy	21	0.00
R207 On 05/05/2016	Bond Future		Sell	21	0.00
R207 On 05/05/2016	Bond Future		Buy	21	0.00
R207 On 04/08/2016	Bond Future		Sell	21	0.00
R207 On 04/08/2016	Bond Future		Buy	21	0.00
R207 On 04/08/2016	Bond Future		Buy	21	0.00
R207 On 04/08/2016	Bond Future		Sell	21	0.00
R208 Bond Futures					
R208 On 05/05/2016	Bond Future		Buy	25	0.00
R208 On 05/05/2016	Bond Future		Sell	25	0.00
R208 On 05/05/2016	Bond Future		Sell	25	0.00
R208 On 05/05/2016	Bond Future		Buy	25	0.00
Grand Total for Daily Detailed Turnover:				35,856	0.00