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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/05/2016

TO DATE : 13/05/2016

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

ALBI On 04/08/2016	Index Future		Buy	22	0.00
ALBI On 04/08/2016	Index Future		Sell	22	0.00
ALBI On 04/08/2016	Index Future		Buy	22	0.00
ALBI On 04/08/2016	Index Future		Sell	22	0.00

Govi Total Return Index

GOVI On 04/08/2016	GOVI		Buy	5	0.00
GOVI On 04/08/2016	GOVI		Sell	5	0.00

I2025 Bond Future

2025 On 04/08/2016	Bond Future		Buy	300	0.00
2025 On 04/08/2016	Bond Future		Sell	300	0.00
2025 On 04/08/2016	Bond Future		Sell	300	0.00
2025 On 04/08/2016	Bond Future		Buy	300	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future		Sell	4	0.00
R186 On 04/08/2016	Bond Future		Buy	4	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		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Sell	10	0.00
R186 On 04/08/2016	Bond Future		Sell	81	0.00
R186 On 04/08/2016	Bond Future		Buy	81	0.00
R186 On 04/08/2016	Bond Future		Sell	227	0.00
R186 On 04/08/2016	Bond Future		Buy	227	0.00
R186 On 04/08/2016	Bond Future		Sell	466	0.00
R186 On 04/08/2016	Bond Future		Buy	466	0.00
R186 On 04/08/2016	Bond Future		Buy	778	0.00
R186 On 04/08/2016	Bond Future		Sell	778	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future		Buy	10	0.00	
R209 On 04/08/2016	Bond Future		Sell	10	0.00	
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	136	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	136	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	136	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	136	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	136	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	136	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	136	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	136	0.00

R214 Bond Future

R214 On 04/08/2016	Bond Future	11.30	Call	Buy	190	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	190	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	190	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	190	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	190	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	190	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	190	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	190	0.00

Grand Total for Daily Detailed Turnover:**3,539****0.00**