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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/05/2016

TO DATE : 23/05/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/08/2016	GOVI		Buy	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Buy	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 04/08/2016	GOVI		Buy	2	0.00
New Inflation Linked Index					
IGOV On 04/08/2016	Index Future		Sell	2	0.00
IGOV On 04/08/2016	Index Future		Buy	2	0.00
IGOV On 04/08/2016	Index Future		Sell	2	0.00
IGOV On 04/08/2016	Index Future		Buy	2	0.00
IGOV On 04/08/2016	Index Future		Sell	3	0.00
IGOV On 04/08/2016	Index Future		Buy	3	0.00

IGOV On 04/08/2016	Index Future	Sell	4	0.00
IGOV On 04/08/2016	Index Future	Buy	4	0.00
IGOV On 04/08/2016	Index Future	Sell	5	0.00
IGOV On 04/08/2016	Index Future	Buy	5	0.00
IGOV On 04/08/2016	Index Future	Sell	6	0.00
IGOV On 04/08/2016	Index Future	Buy	6	0.00
IGOV On 04/08/2016	Index Future	Sell	8	0.00
IGOV On 04/08/2016	Index Future	Buy	8	0.00
IGOV On 04/08/2016	Index Future	Sell	15	0.00
IGOV On 04/08/2016	Index Future	Buy	15	0.00

R186 Bond Future

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	11	0.00
R186 On 04/08/2016	Bond Future	Buy	11	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	16	0.00
R186 On 04/08/2016	Bond Future	Buy	16	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	18	0.00
R186 On 04/08/2016	Bond Future	Buy	18	0.00
R186 On 04/08/2016	Bond Future	Sell	34	0.00
R186 On 04/08/2016	Bond Future	Buy	34	0.00
R186 On 04/08/2016	Bond Future	Sell	34	0.00
R186 On 04/08/2016	Bond Future	Buy	34	0.00
R186 On 04/08/2016	Bond Future	Sell	38	0.00
R186 On 04/08/2016	Bond Future	Buy	38	0.00
R186 On 04/08/2016	Bond Future	Sell	100	0.00
R186 On 04/08/2016	Bond Future	Buy	100	0.00
R186 On 04/08/2016	Bond Future	Buy	205	0.00
R186 On 04/08/2016	Bond Future	Sell	205	0.00
R186 On 04/08/2016	Bond Future	Sell	287	0.00
R186 On 04/08/2016	Bond Future	Buy	287	0.00
R186 On 04/08/2016	Bond Future	Sell	298	0.00
R186 On 04/08/2016	Bond Future	Buy	298	0.00
R186 On 04/08/2016	Bond Future	Sell	413	0.00
R186 On 04/08/2016	Bond Future	Buy	413	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future	Buy	400	0.00
R202 On 04/08/2016	Bond Future	Sell	400	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/08/2016	Bond Future		Sell	11	0.00
R035 On 04/08/2016	Bond Future		Buy	11	0.00
R035 On 04/08/2016	Bond Future		Sell	153	0.00
R035 On 04/08/2016	Bond Future		Buy	153	0.00
R035 On 04/08/2016	Bond Future		Buy	164	0.00
R035 On 04/08/2016	Bond Future		Sell	164	0.00
R2037 Bond Future					
2037 On 04/08/2016	Bond Future		Buy	30,000	0.00
2037 On 04/08/2016	Bond Future		Sell	30,000	0.00
R204 Bond Future					
R204 On 04/08/2016	Bond Future		Sell	2	0.00
R204 On 04/08/2016	Bond Future		Buy	2	0.00
R204 On 04/08/2016	Bond Future		Sell	12	0.00
R204 On 04/08/2016	Bond Future		Buy	12	0.00
R204 On 04/08/2016	Bond Future		Sell	22	0.00
R204 On 04/08/2016	Bond Future		Buy	22	0.00
R204 On 04/08/2016	Bond Future		Buy	34	0.00
R204 On 04/08/2016	Bond Future		Sell	34	0.00
R2048 Bond Future					
R248 On 04/08/2016	Bond Future		Sell	30,000	0.00
R248 On 04/08/2016	Bond Future		Buy	30,000	0.00
R210 Bond Future					
R210 On 04/08/2016	Bond Future		Buy	1,180	0.00
R210 On 04/08/2016	Bond Future		Sell	1,180	0.00
Grand Total for Daily Detailed Turnover:				63,517	0.00