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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/07/2016

TO DATE : 05/07/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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	2	0.00
GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 04/08/2016	GOVI		Buy	3	0.00
GOVI On 04/08/2016	GOVI		Sell	3	0.00
GOVI On 04/08/2016	GOVI		Buy	6	0.00
GOVI On 04/08/2016	GOVI		Sell	6	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future		Sell	2	0.00
R186 On 04/08/2016	Bond Future		Buy	2	0.00
R186 On 04/08/2016	Bond Future		Sell	2	0.00
R186 On 04/08/2016	Bond Future		Buy	2	0.00

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	4	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future	Buy	40	0.00
R202 On 04/08/2016	Bond Future	Sell	40	0.00
R202 On 04/08/2016	Bond Future	Sell	144	0.00
R202 On 04/08/2016	Bond Future	Buy	144	0.00
R202 On 04/08/2016	Bond Future	Sell	144	0.00
R202 On 04/08/2016	Bond Future	Buy	144	0.00

R204 Bond Future

R204 On 04/08/2016	Bond Future	Buy	3	0.00
R204 On 04/08/2016	Bond Future	Sell	3	0.00
R204 On 04/08/2016	Bond Future	Buy	6	0.00
R204 On 04/08/2016	Bond Future	Sell	6	0.00
R204 On 04/08/2016	Bond Future	Buy	16	0.00
R204 On 04/08/2016	Bond Future	Sell	16	0.00
R204 On 04/08/2016	Bond Future	Buy	35	0.00
R204 On 04/08/2016	Bond Future	Sell	35	0.00
R204 On 04/08/2016	Bond Future	Buy	74	0.00
R204 On 04/08/2016	Bond Future	Sell	74	0.00
R204 On 04/08/2016	Bond Future	Buy	180	0.00
R204 On 04/08/2016	Bond Future	Sell	180	0.00
R204 On 04/08/2016	Bond Future	Sell	314	0.00
R204 On 04/08/2016	Bond Future	Buy	314	0.00
R204 On 04/08/2016	Bond Future	Sell	314	0.00
R204 On 04/08/2016	Bond Future	Buy	314	0.00
R204 On 04/08/2016	Bond Future	Sell	314	0.00
R204 On 04/08/2016	Bond Future	Buy	314	0.00

R2044 Bond Future

2044 On 04/08/2016	Bond Future	Buy	375	0.00
2044 On 04/08/2016	Bond Future	Sell	375	0.00
2044 On 04/08/2016	Bond Future	Buy	375	0.00
2044 On 04/08/2016	Bond Future	Sell	375	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	Sell	10	0.00
R209 On 04/08/2016	Bond Future	Buy	10	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**2,628****0.00**