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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/08/2016

TO DATE : 10/08/2016

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

GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00

I2025 Bond Future

2025 On 03/11/2016	Bond Future		Sell	29	0.00
2025 On 03/11/2016	Bond Future		Buy	29	0.00
2025 On 03/11/2016	Bond Future		Sell	29	0.00
2025 On 03/11/2016	Bond Future		Buy	29	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 03/11/2016	Bond Future		Buy	4	0.00
R186 On 03/11/2016	Bond Future		Sell	4	0.00

R186 On 03/11/2016	Bond Future	Buy	5	0.00
R186 On 03/11/2016	Bond Future	Sell	5	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Sell	13	0.00
R186 On 03/11/2016	Bond Future	Buy	13	0.00
R186 On 03/11/2016	Bond Future	Buy	20	0.00
R186 On 03/11/2016	Bond Future	Sell	20	0.00
R186 On 03/11/2016	Bond Future	Buy	21	0.00
R186 On 03/11/2016	Bond Future	Sell	21	0.00
R186 On 03/11/2016	Bond Future	Buy	33	0.00
R186 On 03/11/2016	Bond Future	Sell	33	0.00
R186 On 03/11/2016	Bond Future	Buy	37	0.00
R186 On 03/11/2016	Bond Future	Sell	37	0.00
R186 On 03/11/2016	Bond Future	Buy	42	0.00
R186 On 03/11/2016	Bond Future	Sell	42	0.00
R186 On 03/11/2016	Bond Future	Sell	46	0.00
R186 On 03/11/2016	Bond Future	Buy	46	0.00
R186 On 03/11/2016	Bond Future	Buy	54	0.00
R186 On 03/11/2016	Bond Future	Sell	54	0.00
R186 On 03/11/2016	Bond Future	Sell	59	0.00
R186 On 03/11/2016	Bond Future	Buy	59	0.00
R186 On 03/11/2016	Bond Future	Buy	112	0.00
R186 On 03/11/2016	Bond Future	Sell	112	0.00
R186 On 03/11/2016	Bond Future	Buy	335	0.00
R186 On 03/11/2016	Bond Future	Sell	335	0.00
R186 On 03/11/2016	Bond Future	Buy	978	0.00
R186 On 03/11/2016	Bond Future	Sell	978	0.00
R186 On 03/11/2016	Bond Future	Sell	1,644	0.00
R186 On 03/11/2016	Bond Future	Buy	1,644	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Sell	5	0.00
R023 On 03/11/2016	Bond Future	Buy	5	0.00
R023 On 03/11/2016	Bond Future	Sell	5	0.00
R023 On 03/11/2016	Bond Future	Buy	5	0.00

R203 Bond Future

R203 On 03/11/2016	Bond Future	Buy	36	0.00
R203 On 03/11/2016	Bond Future	Sell	36	0.00
R203 On 03/11/2016	Bond Future	Sell	36	0.00
R203 On 03/11/2016	Bond Future	Buy	36	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future	Buy	47	0.00
2030 On 03/11/2016	Bond Future	Sell	47	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/11/2016	Bond Future		Sell	47	0.00
2030 On 03/11/2016	Bond Future		Buy	47	0.00
R204 Bond Future					
R204 On 03/11/2016	Bond Future		Buy	3	0.00
R204 On 03/11/2016	Bond Future		Sell	3	0.00
R204 On 03/11/2016	Bond Future		Sell	3	0.00
R204 On 03/11/2016	Bond Future		Buy	3	0.00
R204 On 03/11/2016	Bond Future		Buy	85	0.00
R204 On 03/11/2016	Bond Future		Sell	85	0.00
R204 On 03/11/2016	Bond Future		Buy	85	0.00
R204 On 03/11/2016	Bond Future		Sell	85	0.00
R204 On 03/11/2016	Bond Future		Sell	85	0.00
R204 On 03/11/2016	Bond Future		Buy	85	0.00
R2048 Bond Future					
R248 On 03/11/2016	Bond Future		Buy	8	0.00
R248 On 03/11/2016	Bond Future		Sell	8	0.00
R248 On 03/11/2016	Bond Future		Buy	8	0.00
R248 On 03/11/2016	Bond Future		Sell	8	0.00
R207 Bond Future					
R207 On 03/11/2016	Bond Future		Buy	5	0.00
R207 On 03/11/2016	Bond Future		Sell	5	0.00
R207 On 03/11/2016	Bond Future		Sell	5	0.00
R207 On 03/11/2016	Bond Future		Buy	5	0.00
R208 Bond Futures					
R208 On 03/11/2016	Bond Future		Buy	3	0.00
R208 On 03/11/2016	Bond Future		Sell	3	0.00
R208 On 03/11/2016	Bond Future		Sell	20	0.00
R208 On 03/11/2016	Bond Future		Buy	20	0.00
R208 On 03/11/2016	Bond Future		Buy	23	0.00
R208 On 03/11/2016	Bond Future		Sell	23	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Sell	5	0.00
R209 On 03/11/2016	Bond Future		Buy	5	0.00
R209 On 03/11/2016	Bond Future		Sell	5	0.00
R209 On 03/11/2016	Bond Future		Buy	5	0.00
R209 On 03/11/2016	Bond Future		Buy	10	0.00

R209 On 03/11/2016	Bond Future	Sell	10	0.00
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R212 Bond Future

R212 On 03/11/2016	Bond Future	Sell	24	0.00
R212 On 03/11/2016	Bond Future	Buy	24	0.00
R212 On 03/11/2016	Bond Future	Sell	24	0.00
R212 On 03/11/2016	Bond Future	Buy	24	0.00
R212 On 03/11/2016	Bond Future	Sell	500	0.00
R212 On 03/11/2016	Bond Future	Buy	500	0.00

R213 Bond Future

R213 On 03/11/2016	Bond Future	Buy	4	0.00
R213 On 03/11/2016	Bond Future	Sell	4	0.00
R213 On 03/11/2016	Bond Future	Buy	4	0.00
R213 On 03/11/2016	Bond Future	Sell	4	0.00
R213 On 03/11/2016	Bond Future	Buy	17	0.00
R213 On 03/11/2016	Bond Future	Sell	17	0.00
R213 On 03/11/2016	Bond Future	Sell	17	0.00
R213 On 03/11/2016	Bond Future	Buy	17	0.00
R213 On 03/11/2016	Bond Future	Buy	25	0.00
R213 On 03/11/2016	Bond Future	Sell	25	0.00
R213 On 03/11/2016	Bond Future	Buy	27	0.00
R213 On 03/11/2016	Bond Future	Sell	27	0.00
R213 On 03/11/2016	Bond Future	Buy	28	0.00
R213 On 03/11/2016	Bond Future	Sell	28	0.00
R213 On 03/11/2016	Bond Future	Buy	30	0.00
R213 On 03/11/2016	Bond Future	Sell	30	0.00
R213 On 03/11/2016	Bond Future	Buy	63	0.00
R213 On 03/11/2016	Bond Future	Sell	63	0.00
R213 On 03/11/2016	Bond Future	Buy	152	0.00
R213 On 03/11/2016	Bond Future	Sell	152	0.00
R213 On 03/11/2016	Bond Future	Buy	316	0.00
R213 On 03/11/2016	Bond Future	Sell	316	0.00
R213 On 03/11/2016	Bond Future	Buy	649	0.00
R213 On 03/11/2016	Bond Future	Sell	649	0.00

R214 Bond Future

R214 On 03/11/2016	Bond Future	Buy	7	0.00
R214 On 03/11/2016	Bond Future	Sell	7	0.00
R214 On 03/11/2016	Bond Future	Buy	7	0.00
R214 On 03/11/2016	Bond Future	Sell	7	0.00

Grand Total for Daily Detailed Turnover: 5,895 0.00