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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/10/2016

TO DATE : 18/10/2016

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
GOVI On 03/11/2016	GOVI		Buy	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00
GOVI On 03/11/2016	GOVI		Buy	3	0.00
GOVI On 03/11/2016	GOVI		Sell	3	0.00
GOVI On 03/11/2016	GOVI		Buy	6	0.00
GOVI On 03/11/2016	GOVI		Sell	6	0.00

I2025 Bond Future

2025 On 03/11/2016	Bond Future		Sell	102	0.00
2025 On 03/11/2016	Bond Future		Buy	102	0.00
2025 On 03/11/2016	Bond Future		Sell	113	0.00
2025 On 03/11/2016	Bond Future		Buy	113	0.00

2025 On 03/11/2016	Bond Future	Buy	215	0.00
2025 On 03/11/2016	Bond Future	Sell	215	0.00

I2046 Bond Future

2046 On 03/11/2016	Bond Future	Sell	2	0.00
2046 On 03/11/2016	Bond Future	Buy	2	0.00
2046 On 03/11/2016	Bond Future	Sell	5	0.00
2046 On 03/11/2016	Bond Future	Buy	5	0.00
2046 On 03/11/2016	Bond Future	Sell	10	0.00
2046 On 03/11/2016	Bond Future	Buy	10	0.00

I2050 Bond Future

2050 On 03/11/2016	Bond Future	Sell	1	0.00
2050 On 03/11/2016	Bond Future	Buy	1	0.00

New Inflation Linked Index

IGOV On 03/11/2016	Index Future	Buy	13	0.00
IGOV On 03/11/2016	Index Future	Sell	13	0.00
IGOV On 02/02/2017	Index Future	Sell	13	0.00
IGOV On 02/02/2017	Index Future	Buy	13	0.00
IGOV On 03/11/2016	Index Future	Buy	48	0.00
IGOV On 03/11/2016	Index Future	Sell	48	0.00
IGOV On 02/02/2017	Index Future	Sell	48	0.00
IGOV On 02/02/2017	Index Future	Buy	48	0.00
IGOV On 03/11/2016	Index Future	Sell	61	0.00
IGOV On 03/11/2016	Index Future	Buy	61	0.00
IGOV On 02/02/2017	Index Future	Buy	61	0.00
IGOV On 02/02/2017	Index Future	Sell	61	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	159	0.00
R186 On 03/11/2016	Bond Future	Buy	159	0.00
R186 On 03/11/2016	Bond Future	Sell	174	0.00
R186 On 03/11/2016	Bond Future	Buy	174	0.00
R186 On 03/11/2016	Bond Future	Sell	229	0.00
R186 On 03/11/2016	Bond Future	Buy	229	0.00
R186 On 03/11/2016	Bond Future	Sell	562	0.00
R186 On 03/11/2016	Bond Future	Buy	562	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 03/11/2016	Bond Future		Buy	9	0.00
R202 On 03/11/2016	Bond Future		Sell	9	0.00
R202 On 03/11/2016	Bond Future		Buy	10	0.00
R202 On 03/11/2016	Bond Future		Sell	10	0.00
R202 On 03/11/2016	Bond Future		Buy	14	0.00
R202 On 03/11/2016	Bond Future		Sell	14	0.00
R202 On 03/11/2016	Bond Future		Sell	19	0.00
R202 On 03/11/2016	Bond Future		Buy	19	0.00
R202 On 03/11/2016	Bond Future		Buy	26	0.00
R202 On 03/11/2016	Bond Future		Sell	26	0.00
R202 On 03/11/2016	Bond Future		Buy	60	0.00
R202 On 03/11/2016	Bond Future		Sell	60	0.00
R202 On 03/11/2016	Bond Future		Sell	100	0.00
R202 On 03/11/2016	Bond Future		Buy	100	0.00
R202 On 03/11/2016	Bond Future		Sell	100	0.00
R202 On 03/11/2016	Bond Future		Buy	100	0.00
R2023 Bond Future					
R023 On 02/02/2017	Bond Future		Buy	2,245	0.00
R023 On 02/02/2017	Bond Future		Sell	2,245	0.00
R023 On 02/02/2017	Bond Future		Sell	2,245	0.00
R023 On 02/02/2017	Bond Future		Buy	2,245	0.00
R023 On 03/11/2016	Bond Future		Sell	2,245	0.00
R023 On 03/11/2016	Bond Future		Buy	2,245	0.00
R023 On 03/11/2016	Bond Future		Buy	2,245	0.00
R023 On 03/11/2016	Bond Future		Sell	2,245	0.00
R203 Bond Future					
R203 On 03/11/2016	Bond Future		Buy	19	0.00
R203 On 03/11/2016	Bond Future		Sell	19	0.00
R203 On 03/11/2016	Bond Future		Sell	19	0.00
R203 On 03/11/2016	Bond Future		Buy	19	0.00
R203 On 02/02/2017	Bond Future		Buy	19	0.00
R203 On 02/02/2017	Bond Future		Sell	19	0.00
R203 On 02/02/2017	Bond Future		Buy	19	0.00
R203 On 02/02/2017	Bond Future		Sell	19	0.00
R203 On 03/11/2016	Bond Future		Sell	620	0.00
R203 On 03/11/2016	Bond Future		Buy	620	0.00
R203 On 03/11/2016	Bond Future		Buy	620	0.00

R203 On 03/11/2016	Bond Future	Sell	620	0.00
R203 On 02/02/2017	Bond Future	Buy	620	0.00
R203 On 02/02/2017	Bond Future	Sell	620	0.00
R203 On 02/02/2017	Bond Future	Sell	620	0.00
R203 On 02/02/2017	Bond Future	Buy	620	0.00

R2032 Bond Future

2032 On 02/02/2017	Bond Future	Sell	1	0.00
2032 On 02/02/2017	Bond Future	Buy	1	0.00
2032 On 02/02/2017	Bond Future	Sell	2	0.00
2032 On 02/02/2017	Bond Future	Buy	2	0.00
2032 On 02/02/2017	Bond Future	Sell	5	0.00
2032 On 02/02/2017	Bond Future	Buy	5	0.00
2032 On 02/02/2017	Bond Future	Sell	8	0.00
2032 On 02/02/2017	Bond Future	Buy	8	0.00
2032 On 02/02/2017	Bond Future	Sell	8	0.00
2032 On 02/02/2017	Bond Future	Buy	8	0.00
2032 On 02/02/2017	Bond Future	Sell	10	0.00
2032 On 02/02/2017	Bond Future	Buy	10	0.00
2032 On 02/02/2017	Bond Future	Sell	10	0.00
2032 On 02/02/2017	Bond Future	Buy	10	0.00
2032 On 02/02/2017	Bond Future	Sell	20	0.00
2032 On 02/02/2017	Bond Future	Buy	20	0.00
2032 On 02/02/2017	Bond Future	Sell	28	0.00
2032 On 02/02/2017	Bond Future	Buy	28	0.00
2032 On 02/02/2017	Bond Future	Sell	31	0.00
2032 On 02/02/2017	Bond Future	Buy	31	0.00
2032 On 02/02/2017	Bond Future	Sell	37	0.00
2032 On 02/02/2017	Bond Future	Buy	37	0.00
2032 On 02/02/2017	Bond Future	Sell	62	0.00
2032 On 02/02/2017	Bond Future	Buy	62	0.00
2032 On 02/02/2017	Bond Future	Sell	77	0.00
2032 On 02/02/2017	Bond Future	Buy	77	0.00
2032 On 02/02/2017	Bond Future	Sell	96	0.00
2032 On 02/02/2017	Bond Future	Buy	96	0.00
2032 On 02/02/2017	Bond Future	Sell	158	0.00
2032 On 02/02/2017	Bond Future	Buy	158	0.00
2032 On 02/02/2017	Bond Future	Sell	447	0.00
2032 On 02/02/2017	Bond Future	Buy	447	0.00
2032 On 02/02/2017	Bond Future	Sell	1,000	0.00
2032 On 02/02/2017	Bond Future	Buy	1,000	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future	Buy	28	0.00
R204 On 03/11/2016	Bond Future	Sell	28	0.00
R204 On 03/11/2016	Bond Future	Sell	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/11/2016	Bond Future		Buy	28	0.00
R204 On 02/02/2017	Bond Future		Sell	28	0.00
R204 On 02/02/2017	Bond Future		Buy	28	0.00
R204 On 02/02/2017	Bond Future		Buy	28	0.00
R204 On 02/02/2017	Bond Future		Sell	28	0.00
R2048 Bond Future					
R248 On 03/11/2016	Bond Future		Sell	222	0.00
R248 On 03/11/2016	Bond Future		Buy	222	0.00
R248 On 03/11/2016	Bond Future		Sell	250	0.00
R248 On 03/11/2016	Bond Future		Buy	250	0.00
R248 On 03/11/2016	Bond Future		Sell	472	0.00
R248 On 03/11/2016	Bond Future		Buy	472	0.00
R207 Bond Future					
R207 On 02/02/2017	Bond Future		Sell	21	0.00
R207 On 02/02/2017	Bond Future		Buy	21	0.00
R207 On 02/02/2017	Bond Future		Buy	21	0.00
R207 On 02/02/2017	Bond Future		Sell	21	0.00
R207 On 03/11/2016	Bond Future		Sell	21	0.00
R207 On 03/11/2016	Bond Future		Buy	21	0.00
R207 On 03/11/2016	Bond Future		Sell	21	0.00
R207 On 03/11/2016	Bond Future		Buy	21	0.00
Grand Total for Daily Detailed Turnover:				17,092	0.00