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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/01/2016

TO DATE : 06/01/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00
New Inflation Linked Index					
IGOV On 04/02/2016	Index Future		Sell	2	0.00
IGOV On 04/02/2016	Index Future		Buy	2	0.00
R186 Bond Future					
R186 On 04/02/2016	Bond Future		Buy	4	0.00
R186 On 04/02/2016	Bond Future		Sell	4	0.00
R186 On 04/02/2016	Bond Future		Buy	4	0.00
R186 On 04/02/2016	Bond Future		Sell	4	0.00
R186 On 04/02/2016	Bond Future		Buy	27	0.00
R186 On 04/02/2016	Bond Future		Sell	27	0.00

R186 On 04/02/2016	Bond Future	Buy	70	0.00
R186 On 04/02/2016	Bond Future	Sell	70	0.00
R186 On 04/02/2016	Bond Future	Sell	118	0.00
R186 On 04/02/2016	Bond Future	Buy	118	0.00
R186 On 04/02/2016	Bond Future	Sell	118	0.00
R186 On 04/02/2016	Bond Future	Buy	118	0.00
R186 On 04/02/2016	Bond Future	Buy	1,500	0.00
R186 On 04/02/2016	Bond Future	Sell	1,500	0.00
R186 On 04/02/2016	Bond Future	Sell	1,597	0.00
R186 On 04/02/2016	Bond Future	Buy	1,597	0.00

R2023 Bond Future

R023 On 04/02/2016	Bond Future	Sell	49	0.00
R023 On 04/02/2016	Bond Future	Buy	49	0.00
R023 On 04/02/2016	Bond Future	Sell	72	0.00
R023 On 04/02/2016	Bond Future	Buy	72	0.00
R023 On 04/02/2016	Bond Future	Sell	617	0.00
R023 On 04/02/2016	Bond Future	Buy	617	0.00
R023 On 04/02/2016	Bond Future	Sell	738	0.00
R023 On 04/02/2016	Bond Future	Buy	738	0.00

R213 Bond Future

R213 On 04/02/2016	Bond Future	Buy	200	0.00
R213 On 04/02/2016	Bond Future	Sell	200	0.00
R213 On 04/02/2016	Bond Future	Sell	200	0.00
R213 On 04/02/2016	Bond Future	Buy	200	0.00

R214 Bond Future

R214 On 04/02/2016	Bond Future	Sell	795	0.00
R214 On 04/02/2016	Bond Future	Buy	795	0.00
R214 On 04/02/2016	Bond Future	Buy	795	0.00
R214 On 04/02/2016	Bond Future	Sell	795	0.00

Grand Total for Daily Detailed Turnover:

6,908 0.00