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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/01/2016

TO DATE : 08/01/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00
I2038 Bond Future					
2038 On 05/05/2016	Bond Future		Sell	20	0.00
2038 On 05/05/2016	Bond Future		Buy	20	0.00
I2046 Bond Future					
2046 On 05/05/2016	Bond Future		Sell	7	0.00
2046 On 05/05/2016	Bond Future		Buy	7	0.00

2046 On 05/05/2016	Bond Future	Buy	14	0.00
2046 On 05/05/2016	Bond Future	Sell	14	0.00
I2050 Bond Future				
2050 On 05/05/2016	Bond Future	Sell	51	0.00
2050 On 05/05/2016	Bond Future	Buy	51	0.00
2050 On 05/05/2016	Bond Future	Sell	449	0.00
2050 On 05/05/2016	Bond Future	Buy	449	0.00
R186 Bond Future				
R186 On 04/02/2016	Bond Future	Buy	80	0.00
R186 On 04/02/2016	Bond Future	Sell	80	0.00
R186 On 04/02/2016	Bond Future	Sell	120	0.00
R186 On 04/02/2016	Bond Future	Buy	120	0.00
R186 On 04/02/2016	Bond Future	Sell	120	0.00
R186 On 04/02/2016	Bond Future	Buy	120	0.00
R197 Bond Future				
R197 On 04/02/2016	Bond Future	Sell	16	0.00
R197 On 04/02/2016	Bond Future	Buy	16	0.00
R197 On 04/02/2016	Bond Future	Sell	19	0.00
R197 On 04/02/2016	Bond Future	Buy	19	0.00
R197 On 05/05/2016	Bond Future	Sell	23	0.00
R197 On 05/05/2016	Bond Future	Buy	23	0.00
R2023 Bond Future				
R023 On 04/02/2016	Bond Future	Sell	187	0.00
R023 On 04/02/2016	Bond Future	Buy	187	0.00
R023 On 04/02/2016	Bond Future	Sell	273	0.00
R023 On 04/02/2016	Bond Future	Buy	273	0.00
R023 On 04/02/2016	Bond Future	Sell	2,361	0.00
R023 On 04/02/2016	Bond Future	Buy	2,361	0.00
R023 On 04/02/2016	Bond Future	Buy	2,821	0.00
R023 On 04/02/2016	Bond Future	Sell	2,821	0.00
R204 Bond Future				
R204 On 04/02/2016	Bond Future	Sell	18	0.00
R204 On 04/02/2016	Bond Future	Buy	18	0.00
R204 On 04/02/2016	Bond Future	Sell	18	0.00
R204 On 04/02/2016	Bond Future	Buy	18	0.00
Grand Total for Daily Detailed Turnover:			6,601	0.00