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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/01/2016

TO DATE : 18/01/2016

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

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		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Buy	2	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future		Sell	16	0.00
R186 On 04/02/2016	Bond Future		Buy	16	0.00
R186 On 04/02/2016	Bond Future		Sell	16	0.00
R186 On 04/02/2016	Bond Future		Buy	16	0.00

R202 Bond Future

R202 On 04/02/2016	Bond Future	Buy	9	0.00
R202 On 04/02/2016	Bond Future	Sell	9	0.00
R202 On 04/02/2016	Bond Future	Buy	51	0.00
R202 On 04/02/2016	Bond Future	Sell	51	0.00
R2023 Bond Future				
R023 On 04/02/2016	Bond Future	Buy	9	0.00
R023 On 04/02/2016	Bond Future	Sell	9	0.00
R023 On 04/02/2016	Bond Future	Sell	9	0.00
R023 On 04/02/2016	Bond Future	Buy	9	0.00
R203 Bond Future				
R203 On 04/02/2016	Bond Future	Buy	12	0.00
R203 On 04/02/2016	Bond Future	Sell	12	0.00
R203 On 04/02/2016	Bond Future	Buy	12	0.00
R203 On 04/02/2016	Bond Future	Sell	12	0.00
R203 On 04/02/2016	Bond Future	Buy	24	0.00
R203 On 04/02/2016	Bond Future	Sell	24	0.00
R203 On 04/02/2016	Bond Future	Buy	66	0.00
R203 On 04/02/2016	Bond Future	Sell	66	0.00
R203 On 04/02/2016	Bond Future	Buy	75	0.00
R203 On 04/02/2016	Bond Future	Sell	75	0.00
R203 On 04/02/2016	Bond Future	Buy	83	0.00
R203 On 04/02/2016	Bond Future	Sell	83	0.00
R203 On 04/02/2016	Bond Future	Buy	105	0.00
R203 On 04/02/2016	Bond Future	Sell	105	0.00
R203 On 04/02/2016	Bond Future	Buy	268	0.00
R203 On 04/02/2016	Bond Future	Sell	268	0.00
R203 On 04/02/2016	Bond Future	Buy	366	0.00
R203 On 04/02/2016	Bond Future	Sell	366	0.00
R203 On 04/02/2016	Bond Future	Buy	1,187	0.00
R203 On 04/02/2016	Bond Future	Sell	1,187	0.00
R203 On 04/02/2016	Bond Future	Sell	2,198	0.00
R203 On 04/02/2016	Bond Future	Buy	2,198	0.00
R2030 Bond Future				
2030 On 04/02/2016	Bond Future	Sell	42	0.00
2030 On 04/02/2016	Bond Future	Buy	42	0.00
2030 On 04/02/2016	Bond Future	Sell	144	0.00
2030 On 04/02/2016	Bond Future	Buy	144	0.00
2030 On 04/02/2016	Bond Future	Sell	186	0.00
2030 On 04/02/2016	Bond Future	Buy	186	0.00
R2037 Bond Future				
2037 On 04/02/2016	Bond Future	Buy	565	0.00
2037 On 04/02/2016	Bond Future	Sell	565	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/02/2016			Sell	565	0.00
2037 On 04/02/2016			Buy	565	0.00
R204 Bond Future					
R204 On 04/02/2016			Sell	16	0.00
R204 On 04/02/2016			Buy	16	0.00
R204 On 04/02/2016			Sell	1,220	0.00
R204 On 04/02/2016			Buy	1,220	0.00
R204 On 04/02/2016			Sell	4,400	0.00
R204 On 04/02/2016			Buy	4,400	0.00
R204 On 04/02/2016			Sell	5,636	0.00
R204 On 04/02/2016			Buy	5,636	0.00
R2044 Bond Future					
2044 On 04/02/2016			Sell	120	0.00
2044 On 04/02/2016			Buy	120	0.00
2044 On 04/02/2016			Buy	120	0.00
2044 On 04/02/2016			Sell	120	0.00
2044 On 04/02/2016			Buy	120	0.00
2044 On 04/02/2016			Sell	120	0.00
2044 On 05/05/2016			Sell	400	0.00
2044 On 05/05/2016			Buy	400	0.00
R2048 Bond Future					
R248 On 05/05/2016			Sell	1,284	0.00
R248 On 05/05/2016			Buy	1,284	0.00
R209 Bond Future					
R209 On 04/02/2016			Buy	8	0.00
R209 On 04/02/2016			Sell	8	0.00
R209 On 04/02/2016			Buy	9	0.00
R209 On 04/02/2016			Sell	9	0.00
R209 On 04/02/2016			Buy	10	0.00
R209 On 04/02/2016			Sell	10	0.00
R209 On 04/02/2016			Buy	13	0.00
R209 On 04/02/2016			Sell	13	0.00
R209 On 04/02/2016			Buy	28	0.00
R209 On 04/02/2016			Sell	28	0.00
R209 On 04/02/2016			Buy	52	0.00
R209 On 04/02/2016			Sell	52	0.00
R209 On 04/02/2016			Sell	61	0.00

R209 On 04/02/2016	Bond Future	Buy	61	0.00
R209 On 04/02/2016	Bond Future	Buy	78	0.00
R209 On 04/02/2016	Bond Future	Sell	78	0.00
R209 On 04/02/2016	Bond Future	Buy	134	0.00
R209 On 04/02/2016	Bond Future	Sell	134	0.00
R209 On 04/02/2016	Bond Future	Buy	361	0.00
R209 On 04/02/2016	Bond Future	Sell	361	0.00
R209 On 04/02/2016	Bond Future	Buy	2,168	0.00
R209 On 04/02/2016	Bond Future	Sell	2,168	0.00
R209 On 04/02/2016	Bond Future	Sell	2,922	0.00
R209 On 04/02/2016	Bond Future	Buy	2,922	0.00

R213 Bond Future

R213 On 04/02/2016	Bond Future	Sell	16	0.00
R213 On 04/02/2016	Bond Future	Buy	16	0.00
R213 On 04/02/2016	Bond Future	Sell	16	0.00
R213 On 04/02/2016	Bond Future	Buy	16	0.00
R213 On 04/02/2016	Bond Future	Sell	31	0.00
R213 On 04/02/2016	Bond Future	Buy	31	0.00
R213 On 04/02/2016	Bond Future	Sell	87	0.00
R213 On 04/02/2016	Bond Future	Buy	87	0.00
R213 On 04/02/2016	Bond Future	Sell	98	0.00
R213 On 04/02/2016	Bond Future	Buy	98	0.00
R213 On 04/02/2016	Bond Future	Sell	109	0.00
R213 On 04/02/2016	Bond Future	Buy	109	0.00
R213 On 04/02/2016	Bond Future	Sell	137	0.00
R213 On 04/02/2016	Bond Future	Buy	137	0.00
R213 On 04/02/2016	Bond Future	Sell	351	0.00
R213 On 04/02/2016	Bond Future	Buy	351	0.00
R213 On 04/02/2016	Bond Future	Sell	474	0.00
R213 On 04/02/2016	Bond Future	Buy	474	0.00
R213 On 04/02/2016	Bond Future	Sell	1,557	0.00
R213 On 04/02/2016	Bond Future	Buy	1,557	0.00
R213 On 04/02/2016	Bond Future	Sell	2,876	0.00
R213 On 04/02/2016	Bond Future	Buy	2,876	0.00

Grand Total for Daily Detailed Turnover:

30,924 0.00