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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/02/2016

TO DATE : 05/02/2016

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

GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00

I2038 Bond Future

2038 On 05/05/2016	Bond Future		Sell	1,000	0.00
2038 On 05/05/2016	Bond Future		Buy	1,000	0.00
2038 On 05/05/2016	Bond Future		Sell	1,000	0.00
2038 On 05/05/2016	Bond Future		Buy	1,000	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future		Buy	3	0.00
R186 On 05/05/2016	Bond Future		Sell	3	0.00
R186 On 05/05/2016	Bond Future		Buy	4	0.00
R186 On 05/05/2016	Bond Future		Sell	4	0.00

R186 On 05/05/2016	Bond Future	Buy	10	0.00
R186 On 05/05/2016	Bond Future	Sell	10	0.00
R186 On 05/05/2016	Bond Future	Sell	20	0.00
R186 On 05/05/2016	Bond Future	Buy	20	0.00
R186 On 05/05/2016	Bond Future	Sell	50	0.00
R186 On 05/05/2016	Bond Future	Sell	50	0.00
R186 On 05/05/2016	Bond Future	Buy	50	0.00
R186 On 05/05/2016	Bond Future	Buy	50	0.00
R186 On 05/05/2016	Bond Future	Buy	63	0.00
R186 On 05/05/2016	Bond Future	Sell	63	0.00
R186 On 05/05/2016	Bond Future	Sell	70	0.00
R186 On 05/05/2016	Bond Future	Buy	70	0.00
R186 On 05/05/2016	Bond Future	Buy	90	0.00
R186 On 05/05/2016	Bond Future	Sell	90	0.00
R186 On 05/05/2016	Bond Future	Sell	97	0.00
R186 On 05/05/2016	Bond Future	Buy	97	0.00
R186 On 05/05/2016	Bond Future	Buy	250	0.00
R186 On 05/05/2016	Bond Future	Sell	250	0.00
R186 On 05/05/2016	Bond Future	Sell	250	0.00
R186 On 05/05/2016	Bond Future	Buy	250	0.00
R186 On 05/05/2016	Bond Future	Buy	280	0.00
R186 On 05/05/2016	Bond Future	Sell	280	0.00
R186 On 05/05/2016	Bond Future	Buy	310	0.00
R186 On 05/05/2016	Bond Future	Sell	310	0.00
R186 On 05/05/2016	Bond Future	Buy	410	0.00
R186 On 05/05/2016	Bond Future	Sell	410	0.00
R186 On 05/05/2016	Bond Future	Buy	2,520	0.00
R186 On 05/05/2016	Bond Future	Sell	2,520	0.00
R186 On 05/05/2016	Bond Future	Buy	2,790	0.00
R186 On 05/05/2016	Bond Future	Sell	2,790	0.00
R186 On 05/05/2016	Bond Future	Buy	3,690	0.00
R186 On 05/05/2016	Bond Future	Sell	3,690	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future	Sell	12	0.00
R203 On 05/05/2016	Bond Future	Buy	12	0.00
R203 On 05/05/2016	Bond Future	Sell	59	0.00
R203 On 05/05/2016	Bond Future	Buy	59	0.00
R203 On 05/05/2016	Bond Future	Buy	71	0.00
R203 On 05/05/2016	Bond Future	Sell	71	0.00
R203 On 05/05/2016	Bond Future	Sell	1,120	0.00
R203 On 05/05/2016	Bond Future	Buy	1,120	0.00
R203 On 05/05/2016	Bond Future	Sell	1,240	0.00
R203 On 05/05/2016	Bond Future	Buy	1,240	0.00
R203 On 05/05/2016	Bond Future	Sell	1,640	0.00
R203 On 05/05/2016	Bond Future	Buy	1,640	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 05/05/2016	Bond Future		Sell	10,080	0.00
R203 On 05/05/2016	Bond Future		Buy	10,080	0.00
R203 On 05/05/2016	Bond Future		Sell	11,160	0.00
R203 On 05/05/2016	Bond Future		Buy	11,160	0.00
R203 On 05/05/2016	Bond Future		Sell	14,760	0.00
R203 On 05/05/2016	Bond Future		Buy	14,760	0.00
R207 Bond Future					
R207 On 05/05/2016	Bond Future		Sell	121	0.00
R207 On 05/05/2016	Bond Future		Buy	121	0.00
R207 On 05/05/2016	Bond Future		Sell	134	0.00
R207 On 05/05/2016	Bond Future		Buy	134	0.00
R207 On 05/05/2016	Bond Future		Sell	178	0.00
R207 On 05/05/2016	Bond Future		Buy	178	0.00
R207 On 05/05/2016	Bond Future		Sell	1,089	0.00
R207 On 05/05/2016	Bond Future		Buy	1,089	0.00
R207 On 05/05/2016	Bond Future		Sell	1,206	0.00
R207 On 05/05/2016	Bond Future		Buy	1,206	0.00
R207 On 05/05/2016	Bond Future		Sell	1,602	0.00
R207 On 05/05/2016	Bond Future		Buy	1,602	0.00
R208 Bond Futures					
R208 On 05/05/2016	Bond Future		Buy	280	0.00
R208 On 05/05/2016	Bond Future		Sell	280	0.00
R208 On 05/05/2016	Bond Future		Buy	310	0.00
R208 On 05/05/2016	Bond Future		Sell	310	0.00
R208 On 05/05/2016	Bond Future		Buy	410	0.00
R208 On 05/05/2016	Bond Future		Sell	410	0.00
R208 On 05/05/2016	Bond Future		Buy	2,520	0.00
R208 On 05/05/2016	Bond Future		Sell	2,520	0.00
R208 On 05/05/2016	Bond Future		Buy	2,790	0.00
R208 On 05/05/2016	Bond Future		Sell	2,790	0.00
R208 On 05/05/2016	Bond Future		Buy	3,690	0.00
R208 On 05/05/2016	Bond Future		Sell	3,690	0.00
R209 Bond Future					
R209 On 05/05/2016	Bond Future		Buy	209	0.00
R209 On 05/05/2016	Bond Future		Sell	209	0.00
R209 On 05/05/2016	Bond Future		Buy	233	0.00
R209 On 05/05/2016	Bond Future		Sell	233	0.00
R209 On 05/05/2016	Bond Future		Buy	308	0.00

R209 On 05/05/2016	Bond Future	Sell	308	0.00
R209 On 05/05/2016	Bond Future	Buy	1,881	0.00
R209 On 05/05/2016	Bond Future	Sell	1,881	0.00
R209 On 05/05/2016	Bond Future	Buy	2,097	0.00
R209 On 05/05/2016	Bond Future	Sell	2,097	0.00
R209 On 05/05/2016	Bond Future	Buy	2,772	0.00
R209 On 05/05/2016	Bond Future	Sell	2,772	0.00

R213 Bond Future

R213 On 05/05/2016	Bond Future	Buy	419	0.00
R213 On 05/05/2016	Bond Future	Sell	419	0.00
R213 On 05/05/2016	Bond Future	Buy	473	0.00
R213 On 05/05/2016	Bond Future	Sell	473	0.00
R213 On 05/05/2016	Bond Future	Buy	609	0.00
R213 On 05/05/2016	Bond Future	Sell	609	0.00
R213 On 05/05/2016	Bond Future	Buy	3,771	0.00
R213 On 05/05/2016	Bond Future	Sell	3,771	0.00
R213 On 05/05/2016	Bond Future	Sell	4,257	0.00
R213 On 05/05/2016	Bond Future	Buy	4,257	0.00
R213 On 05/05/2016	Bond Future	Buy	5,481	0.00
R213 On 05/05/2016	Bond Future	Sell	5,481	0.00

R214 Bond Future

R214 On 05/05/2016	Bond Future	Buy	280	0.00
R214 On 05/05/2016	Bond Future	Sell	280	0.00
R214 On 05/05/2016	Bond Future	Buy	310	0.00
R214 On 05/05/2016	Bond Future	Sell	310	0.00
R214 On 05/05/2016	Bond Future	Buy	410	0.00
R214 On 05/05/2016	Bond Future	Sell	410	0.00
R214 On 05/05/2016	Bond Future	Buy	2,520	0.00
R214 On 05/05/2016	Bond Future	Sell	2,520	0.00
R214 On 05/05/2016	Bond Future	Buy	2,790	0.00
R214 On 05/05/2016	Bond Future	Sell	2,790	0.00
R214 On 05/05/2016	Bond Future	Buy	3,690	0.00
R214 On 05/05/2016	Bond Future	Sell	3,690	0.00

Grand Total for Daily Detailed Turnover: **99,941** **0.00**