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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/02/2016

TO DATE : 08/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/08/2016	Index Future		Buy	6	0.00
ALBI On 04/08/2016	Index Future		Sell	6	0.00
ALBI On 04/08/2016	Index Future		Sell	6	0.00
ALBI On 04/08/2016	Index Future		Buy	6	0.00

Govi Total Return Index

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

I2025 Bond Future

2025 On 05/05/2016	Bond Future		Buy	471	0.00
2025 On 05/05/2016	Bond Future		Sell	471	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	9.25	Call	Sell	4	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Buy	4	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Buy	4	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Sell	4	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Buy	4	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Sell	4	0.00
R186 On 05/05/2016	Bond Future			Sell	10	0.00
R186 On 05/05/2016	Bond Future			Buy	10	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Sell	25	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Buy	25	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Buy	25	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Sell	25	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Buy	25	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Sell	25	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Sell	36	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Buy	36	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Buy	36	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Sell	36	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Buy	36	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Sell	36	0.00
R186 On 05/05/2016	Bond Future			Sell	40	0.00
R186 On 05/05/2016	Bond Future			Buy	40	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Sell	115	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Buy	115	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Buy	115	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Sell	115	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Buy	115	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Sell	115	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Sell	180	0.00
R186 On 05/05/2016	Bond Future	9.25	Call	Buy	180	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Buy	180	0.00
R186 On 05/05/2016	Bond Future	8.75	Call	Sell	180	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Buy	180	0.00
R186 On 05/05/2016	Bond Future	9.89	Put	Sell	180	0.00
R186 On 05/05/2016	Bond Future			Buy	300	0.00
R186 On 05/05/2016	Bond Future			Sell	300	0.00
R186 On 05/05/2016	Bond Future			Buy	300	0.00
R186 On 05/05/2016	Bond Future			Sell	300	0.00

R2037 Bond Future

2037 On 05/05/2016	Bond Future			Buy	457	0.00
2037 On 05/05/2016	Bond Future			Sell	457	0.00

R213 Bond Future

R213 On 05/05/2016	Bond Future			Sell	16	0.00
R213 On 05/05/2016	Bond Future			Buy	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 05/05/2016	Bond Future		Sell	47	0.00
R213 On 05/05/2016	Bond Future		Buy	47	0.00
R213 On 05/05/2016	Bond Future		Sell	50	0.00
R213 On 05/05/2016	Bond Future		Buy	50	0.00
R213 On 05/05/2016	Bond Future		Sell	61	0.00
R213 On 05/05/2016	Bond Future		Buy	61	0.00
R213 On 05/05/2016	Bond Future		Sell	64	0.00
R213 On 05/05/2016	Bond Future		Buy	64	0.00
R213 On 05/05/2016	Bond Future		Sell	149	0.00
R213 On 05/05/2016	Bond Future		Buy	149	0.00
R213 On 05/05/2016	Bond Future		Sell	791	0.00
R213 On 05/05/2016	Bond Future		Buy	791	0.00
R213 On 05/05/2016	Bond Future		Buy	1,178	0.00
R213 On 05/05/2016	Bond Future		Sell	1,178	0.00
Grand Total for Daily Detailed Turnover:				5,028	0.00