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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/03/2016

TO DATE : 01/03/2016

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
GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Buy	4	0.00
GOVI On 05/05/2016	GOVI		Sell	4	0.00
GOVI On 05/05/2016	GOVI		Sell	8	0.00
GOVI On 05/05/2016	GOVI		Buy	8	0.00

I2038 Bond Future

2038 On 05/05/2016	Bond Future		Buy	333	0.00
2038 On 05/05/2016	Bond Future		Sell	333	0.00
2038 On 05/05/2016	Bond Future		Buy	667	0.00
2038 On 05/05/2016	Bond Future		Sell	667	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

I2046 Bond Future

2046 On 05/05/2016	Bond Future	Buy	67	0.00
2046 On 05/05/2016	Bond Future	Sell	67	0.00
2046 On 05/05/2016	Bond Future	Buy	133	0.00
2046 On 05/05/2016	Bond Future	Sell	133	0.00
2046 On 05/05/2016	Bond Future	Sell	200	0.00
2046 On 05/05/2016	Bond Future	Buy	200	0.00

I2050 Bond Future

2050 On 05/05/2016	Bond Future	Buy	67	0.00
2050 On 05/05/2016	Bond Future	Sell	67	0.00
2050 On 05/05/2016	Bond Future	Buy	133	0.00
2050 On 05/05/2016	Bond Future	Sell	133	0.00
2050 On 05/05/2016	Bond Future	Sell	200	0.00
2050 On 05/05/2016	Bond Future	Buy	200	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future	Sell	10	0.00
R197 On 05/05/2016	Bond Future	Buy	10	0.00
R197 On 05/05/2016	Bond Future	Sell	20	0.00
R197 On 05/05/2016	Bond Future	Buy	20	0.00
R197 On 05/05/2016	Bond Future	Sell	41	0.00
R197 On 05/05/2016	Bond Future	Buy	41	0.00
R197 On 05/05/2016	Bond Future	Sell	65	0.00
R197 On 05/05/2016	Bond Future	Buy	65	0.00
R197 On 05/05/2016	Bond Future	Sell	66	0.00
R197 On 05/05/2016	Bond Future	Buy	66	0.00
R197 On 05/05/2016	Bond Future	Sell	74	0.00
R197 On 05/05/2016	Bond Future	Buy	74	0.00
R197 On 05/05/2016	Bond Future	Sell	92	0.00
R197 On 05/05/2016	Bond Future	Buy	92	0.00
R197 On 05/05/2016	Bond Future	Sell	100	0.00
R197 On 05/05/2016	Bond Future	Buy	100	0.00
R197 On 05/05/2016	Bond Future	Sell	390	0.00
R197 On 05/05/2016	Bond Future	Buy	390	0.00
R197 On 05/05/2016	Bond Future	Sell	858	0.00
R197 On 05/05/2016	Bond Future	Buy	858	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future	Sell	38	0.00
R202 On 05/05/2016	Bond Future	Buy	38	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/05/2016	Bond Future		Buy	2	0.00
R209 On 05/05/2016	Bond Future		Sell	2	0.00
R209 On 05/05/2016	Bond Future		Buy	2	0.00
R209 On 05/05/2016	Bond Future		Sell	2	0.00
R209 On 05/05/2016	Bond Future		Sell	3	0.00
R209 On 05/05/2016	Bond Future		Buy	3	0.00
R209 On 05/05/2016	Bond Future		Buy	5	0.00
R209 On 05/05/2016	Bond Future		Sell	5	0.00
R209 On 05/05/2016	Bond Future		Buy	5	0.00
R209 On 05/05/2016	Bond Future		Sell	5	0.00
R209 On 05/05/2016	Bond Future		Buy	8	0.00
R209 On 05/05/2016	Bond Future		Sell	8	0.00
R209 On 05/05/2016	Bond Future		Buy	17	0.00
R209 On 05/05/2016	Bond Future		Sell	17	0.00
R209 On 05/05/2016	Bond Future		Buy	19	0.00
R209 On 05/05/2016	Bond Future		Sell	19	0.00
R209 On 05/05/2016	Bond Future		Buy	19	0.00
R209 On 05/05/2016	Bond Future		Sell	19	0.00
R209 On 05/05/2016	Bond Future		Buy	20	0.00
R209 On 05/05/2016	Bond Future		Sell	20	0.00
R209 On 05/05/2016	Bond Future		Buy	22	0.00
R209 On 05/05/2016	Bond Future		Sell	22	0.00
R209 On 05/05/2016	Bond Future		Buy	26	0.00
R209 On 05/05/2016	Bond Future		Sell	26	0.00
R209 On 05/05/2016	Bond Future		Buy	30	0.00
R209 On 05/05/2016	Bond Future		Sell	30	0.00
R209 On 05/05/2016	Bond Future		Sell	34	0.00
R209 On 05/05/2016	Bond Future		Buy	34	0.00
R209 On 05/05/2016	Bond Future		Buy	36	0.00
R209 On 05/05/2016	Bond Future		Sell	36	0.00
R209 On 05/05/2016	Bond Future		Buy	39	0.00
R209 On 05/05/2016	Bond Future		Sell	39	0.00
R209 On 05/05/2016	Bond Future		Buy	120	0.00
R209 On 05/05/2016	Bond Future		Sell	120	0.00
R209 On 05/05/2016	Bond Future		Buy	173	0.00
R209 On 05/05/2016	Bond Future		Sell	173	0.00
R209 On 05/05/2016	Bond Future		Buy	195	0.00
R209 On 05/05/2016	Bond Future		Sell	195	0.00
R209 On 05/05/2016	Bond Future		Buy	200	0.00
R209 On 05/05/2016	Bond Future		Sell	200	0.00
R209 On 05/05/2016	Bond Future		Buy	200	0.00
R209 On 05/05/2016	Bond Future		Sell	200	0.00

R209 On 05/05/2016	Bond Future	Buy	220	0.00
R209 On 05/05/2016	Bond Future	Sell	220	0.00
R209 On 05/05/2016	Bond Future	Buy	240	0.00
R209 On 05/05/2016	Bond Future	Sell	240	0.00
R209 On 05/05/2016	Bond Future	Buy	270	0.00
R209 On 05/05/2016	Bond Future	Sell	270	0.00
R209 On 05/05/2016	Bond Future	Buy	589	0.00
R209 On 05/05/2016	Bond Future	Sell	589	0.00
R209 On 05/05/2016	Bond Future	Buy	630	0.00
R209 On 05/05/2016	Bond Future	Sell	630	0.00
R209 On 05/05/2016	Bond Future	Buy	1,410	0.00
R209 On 05/05/2016	Bond Future	Sell	1,410	0.00
R209 On 05/05/2016	Bond Future	Buy	3,356	0.00
R209 On 05/05/2016	Bond Future	Sell	3,356	0.00

R213 Bond Future

R213 On 05/05/2016	Bond Future	Sell	100	0.00
R213 On 05/05/2016	Bond Future	Buy	100	0.00
R213 On 05/05/2016	Bond Future	Sell	200	0.00
R213 On 05/05/2016	Bond Future	Buy	200	0.00
R213 On 05/05/2016	Bond Future	Sell	300	0.00
R213 On 05/05/2016	Bond Future	Buy	300	0.00
R213 On 05/05/2016	Bond Future	Sell	600	0.00
R213 On 05/05/2016	Bond Future	Buy	600	0.00
R213 On 05/05/2016	Bond Future	Sell	1,300	0.00
R213 On 05/05/2016	Bond Future	Buy	1,300	0.00
R213 On 05/05/2016	Bond Future	Buy	2,500	0.00
R213 On 05/05/2016	Bond Future	Sell	2,500	0.00

Grand Total for Daily Detailed Turnover:

17,460 0.00