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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/04/2016

TO DATE : 01/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/05/2016	GOVI		Sell	6	0.00
GOVI On 05/05/2016	GOVI		Buy	6	0.00
I2033 Bond Future					
2033 On 04/08/2016	Bond Future		Sell	10	0.00
2033 On 04/08/2016	Bond Future		Buy	10	0.00
2033 On 04/08/2016	Bond Future		Sell	518	0.00
2033 On 04/08/2016	Bond Future		Buy	518	0.00
2033 On 04/08/2016	Bond Future		Sell	1,036	0.00
2033 On 04/08/2016	Bond Future		Buy	1,036	0.00
I2046 Bond Future					
2046 On 04/08/2016	Bond Future		Sell	30	0.00
2046 On 04/08/2016	Bond Future		Buy	30	0.00

2046 On 04/08/2016	Bond Future	Sell	186	0.00
2046 On 04/08/2016	Bond Future	Buy	186	0.00
2046 On 04/08/2016	Bond Future	Sell	374	0.00
2046 On 04/08/2016	Bond Future	Buy	374	0.00

I2050 Bond Future

2050 On 04/08/2016	Bond Future	Sell	28	0.00
2050 On 04/08/2016	Bond Future	Buy	28	0.00
2050 On 04/08/2016	Bond Future	Sell	522	0.00
2050 On 04/08/2016	Bond Future	Buy	522	0.00
2050 On 04/08/2016	Bond Future	Sell	1,050	0.00
2050 On 04/08/2016	Bond Future	Buy	1,050	0.00
2050 On 04/08/2016	Bond Future	Buy	1,600	0.00
2050 On 04/08/2016	Bond Future	Sell	1,600	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	Sell	9	0.00
R186 On 05/05/2016	Bond Future	Buy	9	0.00
R186 On 05/05/2016	Bond Future	Sell	14	0.00
R186 On 05/05/2016	Bond Future	Buy	14	0.00
R186 On 05/05/2016	Bond Future	Sell	28	0.00
R186 On 05/05/2016	Bond Future	Buy	28	0.00
R186 On 05/05/2016	Bond Future	Sell	98	0.00
R186 On 05/05/2016	Bond Future	Buy	98	0.00
R186 On 05/05/2016	Bond Future	Sell	152	0.00
R186 On 05/05/2016	Bond Future	Buy	152	0.00
R186 On 05/05/2016	Bond Future	Buy	158	0.00
R186 On 05/05/2016	Bond Future	Sell	158	0.00
R186 On 05/05/2016	Bond Future	Sell	158	0.00
R186 On 05/05/2016	Bond Future	Buy	158	0.00
R186 On 05/05/2016	Bond Future	Buy	3,100	0.00
R186 On 05/05/2016	Bond Future	Sell	3,100	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future	Buy	40	0.00
R203 On 05/05/2016	Bond Future	Sell	40	0.00
R203 On 05/05/2016	Bond Future	Sell	40	0.00
R203 On 05/05/2016	Bond Future	Buy	40	0.00
R203 On 05/05/2016	Bond Future	Sell	12,400	0.00
R203 On 05/05/2016	Bond Future	Buy	12,400	0.00

R2030 Bond Future

2030 On 05/05/2016	Bond Future	Sell	6	0.00
2030 On 05/05/2016	Bond Future	Buy	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/05/2016			Sell	6	0.00
2030 On 05/05/2016			Buy	6	0.00
R204 Bond Future					
R204 On 05/05/2016			Buy	14	0.00
R204 On 05/05/2016			Sell	14	0.00
R204 On 05/05/2016			Sell	14	0.00
R204 On 05/05/2016			Buy	14	0.00
R2044 Bond Future					
2044 On 05/05/2016			Sell	1	0.00
2044 On 05/05/2016			Buy	1	0.00
2044 On 05/05/2016			Sell	2	0.00
2044 On 05/05/2016			Buy	2	0.00
2044 On 05/05/2016			Sell	2	0.00
2044 On 05/05/2016			Buy	2	0.00
2044 On 05/05/2016			Sell	3	0.00
2044 On 05/05/2016			Buy	3	0.00
2044 On 05/05/2016			Sell	3	0.00
2044 On 05/05/2016			Buy	3	0.00
2044 On 05/05/2016			Sell	3	0.00
2044 On 05/05/2016			Buy	3	0.00
2044 On 05/05/2016			Sell	4	0.00
2044 On 05/05/2016			Buy	4	0.00
2044 On 05/05/2016			Sell	7	0.00
2044 On 05/05/2016			Buy	7	0.00
2044 On 05/05/2016			Sell	9	0.00
2044 On 05/05/2016			Buy	9	0.00
2044 On 05/05/2016			Sell	11	0.00
2044 On 05/05/2016			Buy	11	0.00
2044 On 05/05/2016			Sell	19	0.00
2044 On 05/05/2016			Buy	19	0.00
2044 On 05/05/2016			Sell	32	0.00
2044 On 05/05/2016			Buy	32	0.00
2044 On 05/05/2016			Sell	33	0.00
2044 On 05/05/2016			Buy	33	0.00
2044 On 05/05/2016			Sell	64	0.00
2044 On 05/05/2016			Buy	64	0.00
2044 On 05/05/2016			Sell	193	0.00
2044 On 05/05/2016			Buy	193	0.00

R2048 Bond Future

R248 On 05/05/2016	Bond Future	Sell	6	0.00
R248 On 05/05/2016	Bond Future	Buy	6	0.00
R248 On 05/05/2016	Bond Future	Sell	8	0.00
R248 On 05/05/2016	Bond Future	Buy	8	0.00
R248 On 05/05/2016	Bond Future	Buy	11	0.00
R248 On 05/05/2016	Bond Future	Sell	11	0.00
R248 On 05/05/2016	Bond Future	Sell	67	0.00
R248 On 05/05/2016	Bond Future	Buy	67	0.00
R248 On 05/05/2016	Bond Future	Buy	92	0.00
R248 On 05/05/2016	Bond Future	Sell	92	0.00

R207 Bond Future

R207 On 05/05/2016	Bond Future	Buy	15	0.00
R207 On 05/05/2016	Bond Future	Sell	15	0.00
R207 On 05/05/2016	Bond Future	Sell	15	0.00
R207 On 05/05/2016	Bond Future	Buy	15	0.00
R207 On 05/05/2016	Bond Future	Sell	1,340	0.00
R207 On 05/05/2016	Bond Future	Buy	1,340	0.00

R208 Bond Futures

R208 On 05/05/2016	Bond Future	Sell	6	0.00
R208 On 05/05/2016	Bond Future	Buy	6	0.00
R208 On 05/05/2016	Bond Future	Sell	17	0.00
R208 On 05/05/2016	Bond Future	Buy	17	0.00
R208 On 05/05/2016	Bond Future	Sell	20	0.00
R208 On 05/05/2016	Bond Future	Buy	20	0.00
R208 On 05/05/2016	Bond Future	Sell	21	0.00
R208 On 05/05/2016	Bond Future	Buy	21	0.00
R208 On 05/05/2016	Bond Future	Sell	66	0.00
R208 On 05/05/2016	Bond Future	Buy	66	0.00
R208 On 05/05/2016	Bond Future	Buy	130	0.00
R208 On 05/05/2016	Bond Future	Sell	130	0.00
R208 On 05/05/2016	Bond Future	Buy	3,100	0.00
R208 On 05/05/2016	Bond Future	Sell	3,100	0.00

R209 Bond Future

R209 On 05/05/2016	Bond Future	Buy	2,330	0.00
R209 On 05/05/2016	Bond Future	Sell	2,330	0.00

R213 Bond Future

R213 On 05/05/2016	Bond Future	Buy	25	0.00
R213 On 05/05/2016	Bond Future	Sell	25	0.00
R213 On 05/05/2016	Bond Future	Sell	25	0.00
R213 On 05/05/2016	Bond Future	Buy	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 05/05/2016	Bond Future		Buy	4,730	0.00
R213 On 05/05/2016	Bond Future		Sell	4,730	0.00
R214 Bond Future					
R214 On 05/05/2016	Bond Future		Sell	1	0.00
R214 On 05/05/2016	Bond Future		Buy	1	0.00
R214 On 05/05/2016	Bond Future		Sell	3	0.00
R214 On 05/05/2016	Bond Future		Buy	3	0.00
R214 On 05/05/2016	Bond Future		Sell	11	0.00
R214 On 05/05/2016	Bond Future		Buy	11	0.00
R214 On 05/05/2016	Bond Future		Sell	15	0.00
R214 On 05/05/2016	Bond Future		Buy	15	0.00
R214 On 05/05/2016	Bond Future		Sell	53	0.00
R214 On 05/05/2016	Bond Future		Buy	53	0.00
R214 On 05/05/2016	Bond Future		Sell	67	0.00
R214 On 05/05/2016	Bond Future		Buy	67	0.00
R214 On 05/05/2016	Bond Future		Sell	150	0.00
R214 On 05/05/2016	Bond Future		Buy	150	0.00
R214 On 05/05/2016	Bond Future		Buy	3,100	0.00
R214 On 05/05/2016	Bond Future		Sell	3,100	0.00
Grand Total for Daily Detailed Turnover:				37,410	0.00