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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/04/2016

TO DATE : 29/04/2016

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

ALBI On 05/05/2016	Index Future		Sell	66	0.00
ALBI On 05/05/2016	Index Future		Buy	66	0.00
ALBI On 04/08/2016	Index Future		Sell	66	0.00
ALBI On 04/08/2016	Index Future		Buy	66	0.00

All Bond Index Term Split 3-7 Years

AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00

AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00

ES33 Bond Future

ES33 On 04/08/2016	Bond Future	Sell	11	0.00
ES33 On 04/08/2016	Bond Future	Buy	11	0.00
ES33 On 04/08/2016	Bond Future	Sell	29	0.00
ES33 On 04/08/2016	Bond Future	Buy	29	0.00

Govi Total Return Index

GOVI On 05/05/2016	GOVI	Sell	7	0.00
GOVI On 05/05/2016	GOVI	Buy	7	0.00
GOVI On 04/08/2016	GOVI	Buy	7	0.00
GOVI On 04/08/2016	GOVI	Sell	7	0.00
GOVI On 05/05/2016	GOVI	Sell	12	0.00
GOVI On 05/05/2016	GOVI	Buy	12	0.00
GOVI On 04/08/2016	GOVI	Buy	12	0.00
GOVI On 04/08/2016	GOVI	Sell	12	0.00
GOVI On 05/05/2016	GOVI	Buy	19	0.00
GOVI On 05/05/2016	GOVI	Sell	19	0.00
GOVI On 04/08/2016	GOVI	Sell	19	0.00
GOVI On 04/08/2016	GOVI	Buy	19	0.00

I2033 Bond Future

2033 On 04/08/2016	Bond Future	Sell	17	0.00
2033 On 04/08/2016	Bond Future	Buy	17	0.00

I2038 Bond Future

2038 On 05/05/2016	Bond Future	Buy	1	0.00
2038 On 05/05/2016	Bond Future	Sell	1	0.00
2038 On 05/05/2016	Bond Future	Buy	2	0.00
2038 On 05/05/2016	Bond Future	Sell	2	0.00
2038 On 05/05/2016	Bond Future	Buy	2	0.00
2038 On 05/05/2016	Bond Future	Sell	2	0.00
2038 On 05/05/2016	Bond Future	Buy	3	0.00
2038 On 05/05/2016	Bond Future	Sell	3	0.00
2038 On 05/05/2016	Bond Future	Buy	3	0.00
2038 On 05/05/2016	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2038 On 05/05/2016	Bond Future		Buy	3	0.00
2038 On 05/05/2016	Bond Future		Sell	3	0.00
2038 On 05/05/2016	Bond Future		Buy	4	0.00
2038 On 05/05/2016	Bond Future		Sell	4	0.00
2038 On 05/05/2016	Bond Future		Buy	4	0.00
2038 On 05/05/2016	Bond Future		Sell	4	0.00
2038 On 04/08/2016	Bond Future		Buy	4	0.00
2038 On 04/08/2016	Bond Future		Sell	4	0.00
2038 On 04/08/2016	Bond Future		Buy	4	0.00
2038 On 04/08/2016	Bond Future		Sell	4	0.00
2038 On 05/05/2016	Bond Future		Buy	5	0.00
2038 On 05/05/2016	Bond Future		Sell	5	0.00
2038 On 05/05/2016	Bond Future		Buy	7	0.00
2038 On 05/05/2016	Bond Future		Sell	7	0.00
2038 On 05/05/2016	Bond Future		Buy	7	0.00
2038 On 05/05/2016	Bond Future		Sell	7	0.00
2038 On 04/08/2016	Bond Future		Sell	7	0.00
2038 On 04/08/2016	Bond Future		Buy	7	0.00
2038 On 04/08/2016	Bond Future		Sell	7	0.00
2038 On 04/08/2016	Bond Future		Buy	7	0.00
2038 On 05/05/2016	Bond Future		Buy	10	0.00
2038 On 05/05/2016	Bond Future		Sell	10	0.00
2038 On 05/05/2016	Bond Future		Buy	10	0.00
2038 On 05/05/2016	Bond Future		Sell	10	0.00
2038 On 04/08/2016	Bond Future		Buy	10	0.00
2038 On 04/08/2016	Bond Future		Sell	10	0.00
2038 On 04/08/2016	Bond Future		Buy	10	0.00
2038 On 04/08/2016	Bond Future		Sell	10	0.00
2038 On 04/08/2016	Bond Future		Buy	10	0.00
2038 On 04/08/2016	Bond Future		Sell	10	0.00
2038 On 05/05/2016	Bond Future		Buy	27	0.00
2038 On 05/05/2016	Bond Future		Sell	27	0.00
2038 On 04/08/2016	Bond Future		Buy	65	0.00
2038 On 04/08/2016	Bond Future		Sell	65	0.00
2038 On 04/08/2016	Bond Future		Sell	76	0.00
2038 On 04/08/2016	Bond Future		Buy	76	0.00
2038 On 05/05/2016	Bond Future		Sell	88	0.00
2038 On 05/05/2016	Bond Future		Buy	88	0.00
2038 On 04/08/2016	Bond Future		Buy	117	0.00
2038 On 04/08/2016	Bond Future		Sell	117	0.00

I2046 Bond Future

2046 On 04/08/2016	Bond Future	Sell	56	0.00
2046 On 04/08/2016	Bond Future	Buy	56	0.00
I2050 Bond Future				
2050 On 04/08/2016	Bond Future	Sell	79	0.00
2050 On 04/08/2016	Bond Future	Buy	79	0.00
R186 Bond Future				
R186 On 05/05/2016	Bond Future	Sell	1	0.00
R186 On 05/05/2016	Bond Future	Buy	1	0.00
R186 On 05/05/2016	Bond Future	Buy	1	0.00
R186 On 05/05/2016	Bond Future	Sell	1	0.00
R186 On 05/05/2016	Bond Future	Sell	1	0.00
R186 On 05/05/2016	Bond Future	Buy	1	0.00
R186 On 05/05/2016	Bond Future	Sell	1	0.00
R186 On 05/05/2016	Bond Future	Buy	1	0.00
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	50	0.00
R186 On 05/05/2016	Bond Future	Buy	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 04/08/2016	Bond Future	Sell	50	0.00
R186 On 04/08/2016	Bond Future	Buy	50	0.00
R186 On 04/08/2016	Bond Future	Buy	50	0.00
R186 On 04/08/2016	Bond Future	Sell	50	0.00
R202 Bond Future				
R202 On 04/08/2016	Bond Future	Sell	92	0.00
R202 On 04/08/2016	Bond Future	Buy	92	0.00
R203 Bond Future				
R203 On 04/08/2016	Bond Future	Sell	1,734	0.00
R203 On 04/08/2016	Bond Future	Buy	1,734	0.00
R203 On 04/08/2016	Bond Future	Sell	1,734	0.00
R203 On 04/08/2016	Bond Future	Buy	1,734	0.00
R207 Bond Future				
R207 On 05/05/2016	Bond Future	Buy	10	0.00
R207 On 05/05/2016	Bond Future	Sell	10	0.00
R209 Bond Future				
R209 On 05/05/2016	Bond Future	Sell	2	0.00
R209 On 05/05/2016	Bond Future	Buy	2	0.00
R209 On 04/08/2016	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/08/2016	Bond Future		Sell	2	0.00
R209 On 05/05/2016	Bond Future		Sell	4	0.00
R209 On 05/05/2016	Bond Future		Buy	4	0.00
R209 On 04/08/2016	Bond Future		Buy	4	0.00
R209 On 04/08/2016	Bond Future		Sell	4	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 04/08/2016	Bond Future		Sell	10	0.00
R209 On 04/08/2016	Bond Future		Buy	10	0.00
R209 On 04/08/2016	Bond Future		Sell	15	0.00
R209 On 04/08/2016	Bond Future		Buy	15	0.00
R209 On 04/08/2016	Bond Future		Buy	18	0.00
R209 On 04/08/2016	Bond Future		Sell	18	0.00
R209 On 05/05/2016	Bond Future		Sell	20	0.00
R209 On 05/05/2016	Bond Future		Buy	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		Sell	24	0.00
R209 On 05/05/2016	Bond Future		Buy	24	0.00
R209 On 04/08/2016	Bond Future		Buy	26	0.00
R209 On 04/08/2016	Bond Future		Sell	26	0.00
R209 On 04/08/2016	Bond Future		Buy	34	0.00
R209 On 04/08/2016	Bond Future		Sell	34	0.00
R209 On 05/05/2016	Bond Future		Buy	37	0.00
R209 On 05/05/2016	Bond Future		Sell	37	0.00
R209 On 05/05/2016	Bond Future		Sell	47	0.00
R209 On 05/05/2016	Bond Future		Buy	47	0.00
R209 On 05/05/2016	Bond Future		Buy	54	0.00
R209 On 05/05/2016	Bond Future		Sell	54	0.00
R209 On 05/05/2016	Bond Future		Buy	62	0.00
R209 On 05/05/2016	Bond Future		Sell	62	0.00
R209 On 05/05/2016	Bond Future		Sell	78	0.00
R209 On 05/05/2016	Bond Future		Buy	78	0.00
R209 On 05/05/2016	Bond Future		Buy	78	0.00
R209 On 05/05/2016	Bond Future		Sell	78	0.00
R209 On 04/08/2016	Bond Future		Buy	78	0.00
R209 On 04/08/2016	Bond Future		Sell	78	0.00
R209 On 05/05/2016	Bond Future		Buy	79	0.00
R209 On 05/05/2016	Bond Future		Sell	79	0.00
R209 On 04/08/2016	Bond Future		Sell	79	0.00
R209 On 04/08/2016	Bond Future		Buy	79	0.00
R209 On 04/08/2016	Bond Future		Buy	79	0.00

R209 On 04/08/2016	Bond Future	Sell	79	0.00
R209 On 05/05/2016	Bond Future	Sell	89	0.00
R209 On 05/05/2016	Bond Future	Buy	89	0.00
R209 On 05/05/2016	Bond Future	Sell	105	0.00
R209 On 05/05/2016	Bond Future	Buy	105	0.00
R209 On 04/08/2016	Bond Future	Buy	108	0.00
R209 On 04/08/2016	Bond Future	Sell	108	0.00
R209 On 04/08/2016	Bond Future	Buy	111	0.00
R209 On 04/08/2016	Bond Future	Sell	111	0.00
R209 On 04/08/2016	Bond Future	Buy	122	0.00
R209 On 04/08/2016	Bond Future	Sell	122	0.00
R209 On 05/05/2016	Bond Future	Sell	123	0.00
R209 On 05/05/2016	Bond Future	Buy	123	0.00
R209 On 04/08/2016	Bond Future	Buy	194	0.00
R209 On 04/08/2016	Bond Future	Sell	194	0.00
R209 On 04/08/2016	Bond Future	Buy	243	0.00
R209 On 04/08/2016	Bond Future	Sell	243	0.00
R209 On 04/08/2016	Bond Future	Buy	301	0.00
R209 On 04/08/2016	Bond Future	Sell	301	0.00
R209 On 05/05/2016	Bond Future	Buy	332	0.00
R209 On 05/05/2016	Bond Future	Sell	332	0.00
R209 On 05/05/2016	Bond Future	Sell	384	0.00
R209 On 05/05/2016	Bond Future	Buy	384	0.00
R209 On 04/08/2016	Bond Future	Buy	523	0.00
R209 On 04/08/2016	Bond Future	Sell	523	0.00
R209 On 05/05/2016	Bond Future	Buy	881	0.00
R209 On 05/05/2016	Bond Future	Sell	881	0.00
R209 On 04/08/2016	Bond Future	Buy	943	0.00
R209 On 04/08/2016	Bond Future	Sell	943	0.00
R209 On 04/08/2016	Bond Future	Buy	2,674	0.00
R209 On 04/08/2016	Bond Future	Sell	2,674	0.00

R210 Bond Future

R210 On 04/08/2016	Bond Future	Buy	4	0.00
R210 On 04/08/2016	Bond Future	Sell	4	0.00
R210 On 04/08/2016	Bond Future	Buy	15	0.00
R210 On 04/08/2016	Bond Future	Sell	15	0.00
R210 On 04/08/2016	Bond Future	Buy	19	0.00
R210 On 04/08/2016	Bond Future	Sell	19	0.00

R213 Bond Future

R213 On 05/05/2016	Bond Future	Sell	20	0.00
R213 On 05/05/2016	Bond Future	Buy	20	0.00
R213 On 04/08/2016	Bond Future	Buy	20	0.00
R213 On 04/08/2016	Bond Future	Sell	20	0.00
R213 On 05/05/2016	Bond Future	Sell	48	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 05/05/2016	Bond Future		Buy	48	0.00
R213 On 05/05/2016	Bond Future		Sell	48	0.00
R213 On 05/05/2016	Bond Future		Buy	48	0.00
R213 On 04/08/2016	Bond Future		Buy	48	0.00
R213 On 04/08/2016	Bond Future		Sell	48	0.00
R213 On 04/08/2016	Bond Future		Buy	48	0.00
R213 On 04/08/2016	Bond Future		Sell	48	0.00
R213 On 05/05/2016	Bond Future		Sell	62	0.00
R213 On 05/05/2016	Bond Future		Buy	62	0.00
R213 On 04/08/2016	Bond Future		Buy	62	0.00
R213 On 04/08/2016	Bond Future		Sell	62	0.00
R213 On 05/05/2016	Bond Future		Sell	67	0.00
R213 On 05/05/2016	Bond Future		Buy	67	0.00
R213 On 04/08/2016	Bond Future		Buy	67	0.00
R213 On 04/08/2016	Bond Future		Sell	67	0.00
R213 On 05/05/2016	Bond Future		Sell	95	0.00
R213 On 05/05/2016	Bond Future		Buy	95	0.00
R213 On 04/08/2016	Bond Future		Buy	95	0.00
R213 On 04/08/2016	Bond Future		Sell	95	0.00
R213 On 05/05/2016	Bond Future		Sell	2,166	0.00
R213 On 05/05/2016	Bond Future		Buy	2,166	0.00
R213 On 04/08/2016	Bond Future		Buy	2,166	0.00
R213 On 04/08/2016	Bond Future		Sell	2,166	0.00
R213 On 05/05/2016	Bond Future		Buy	2,506	0.00
R213 On 05/05/2016	Bond Future		Sell	2,506	0.00
R213 On 04/08/2016	Bond Future		Buy	2,506	0.00
R213 On 04/08/2016	Bond Future		Sell	2,506	0.00

R214 Bond Future

R214 On 05/05/2016	Bond Future		Buy	1	0.00
R214 On 05/05/2016	Bond Future		Sell	1	0.00
R214 On 04/08/2016	Bond Future		Sell	1	0.00
R214 On 04/08/2016	Bond Future		Buy	1	0.00
R214 On 05/05/2016	Bond Future		Buy	5	0.00
R214 On 05/05/2016	Bond Future		Sell	5	0.00
R214 On 04/08/2016	Bond Future		Sell	5	0.00
R214 On 04/08/2016	Bond Future		Buy	5	0.00
R214 On 05/05/2016	Bond Future		Buy	14	0.00
R214 On 05/05/2016	Bond Future		Sell	14	0.00
R214 On 04/08/2016	Bond Future		Sell	14	0.00
R214 On 04/08/2016	Bond Future		Buy	14	0.00
R214 On 05/05/2016	Bond Future		Sell	19	0.00

R214 On 05/05/2016	Bond Future	Buy	19	0.00
R214 On 04/08/2016	Bond Future	Buy	19	0.00
R214 On 04/08/2016	Bond Future	Sell	19	0.00
R214 On 05/05/2016	Bond Future	Buy	22	0.00
R214 On 05/05/2016	Bond Future	Sell	22	0.00
R214 On 04/08/2016	Bond Future	Sell	22	0.00
R214 On 04/08/2016	Bond Future	Buy	22	0.00
R214 On 05/05/2016	Bond Future	Sell	32	0.00
R214 On 05/05/2016	Bond Future	Buy	32	0.00
R214 On 04/08/2016	Bond Future	Buy	32	0.00
R214 On 04/08/2016	Bond Future	Sell	32	0.00
R214 On 05/05/2016	Bond Future	Sell	50	0.00
R214 On 05/05/2016	Bond Future	Buy	50	0.00
R214 On 04/08/2016	Bond Future	Buy	50	0.00
R214 On 04/08/2016	Bond Future	Sell	50	0.00
R214 On 05/05/2016	Bond Future	Buy	55	0.00
R214 On 05/05/2016	Bond Future	Sell	55	0.00
R214 On 04/08/2016	Bond Future	Sell	55	0.00
R214 On 04/08/2016	Bond Future	Buy	55	0.00
R214 On 05/05/2016	Bond Future	Sell	69	0.00
R214 On 05/05/2016	Bond Future	Buy	69	0.00
R214 On 04/08/2016	Bond Future	Buy	69	0.00
R214 On 04/08/2016	Bond Future	Sell	69	0.00
R214 On 05/05/2016	Bond Future	Sell	97	0.00
R214 On 05/05/2016	Bond Future	Buy	97	0.00
R214 On 04/08/2016	Bond Future	Sell	97	0.00
R214 On 04/08/2016	Bond Future	Buy	97	0.00
R214 On 05/05/2016	Bond Future	Sell	99	0.00
R214 On 05/05/2016	Bond Future	Buy	99	0.00
R214 On 04/08/2016	Bond Future	Buy	99	0.00
R214 On 04/08/2016	Bond Future	Sell	99	0.00
R214 On 05/05/2016	Bond Future	Sell	216	0.00
R214 On 05/05/2016	Bond Future	Buy	216	0.00
R214 On 04/08/2016	Bond Future	Buy	216	0.00
R214 On 04/08/2016	Bond Future	Sell	216	0.00
R214 On 05/05/2016	Bond Future	Sell	474	0.00
R214 On 05/05/2016	Bond Future	Buy	474	0.00
R214 On 04/08/2016	Bond Future	Buy	474	0.00
R214 On 04/08/2016	Bond Future	Sell	474	0.00
R214 On 05/05/2016	Bond Future	Sell	585	0.00
R214 On 05/05/2016	Bond Future	Buy	585	0.00
R214 On 04/08/2016	Bond Future	Buy	585	0.00
R214 On 04/08/2016	Bond Future	Sell	585	0.00
R214 On 05/05/2016	Bond Future	Sell	4,212	0.00
R214 On 05/05/2016	Bond Future	Buy	4,212	0.00
R214 On 04/08/2016	Bond Future	Buy	4,212	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2016	Bond Future		Sell	4,212	0.00
R214 On 05/05/2016	Bond Future		Sell	5,756	0.00
R214 On 05/05/2016	Bond Future		Buy	5,756	0.00
R214 On 04/08/2016	Bond Future		Sell	5,756	0.00
R214 On 04/08/2016	Bond Future		Buy	5,756	0.00
Grand Total for Daily Detailed Turnover:				46,141	0.00