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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/07/2016

TO DATE : 15/07/2016

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

GOVI On 04/08/2016	GOVI		Buy	3	0.00
GOVI On 04/08/2016	GOVI		Sell	3	0.00
GOVI On 04/08/2016	GOVI		Buy	6	0.00
GOVI On 04/08/2016	GOVI		Sell	6	0.00
GOVI On 04/08/2016	GOVI		Buy	6	0.00
GOVI On 04/08/2016	GOVI		Sell	6	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Sell	1	0.00
R186 On 04/08/2016	Bond Future		Buy	1	0.00
R186 On 04/08/2016	Bond Future		Sell	2	0.00
R186 On 04/08/2016	Bond Future		Buy	2	0.00

R186 On 04/08/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Sell	8	0.00
R186 On 04/08/2016	Bond Future	Buy	8	0.00
R186 On 04/08/2016	Bond Future	Sell	9	0.00
R186 On 04/08/2016	Bond Future	Buy	9	0.00
R186 On 04/08/2016	Bond Future	Buy	24	0.00
R186 On 04/08/2016	Bond Future	Sell	24	0.00

R2037 Bond Future

2037 On 04/08/2016	Bond Future	Buy	453	0.00
2037 On 04/08/2016	Bond Future	Sell	453	0.00

R2040 Bond Future

2040 On 04/08/2016	Bond Future	Sell	28	0.00
2040 On 04/08/2016	Bond Future	Buy	28	0.00
2040 On 04/08/2016	Bond Future	Sell	52	0.00
2040 On 04/08/2016	Bond Future	Buy	52	0.00
2040 On 04/08/2016	Bond Future	Buy	80	0.00
2040 On 04/08/2016	Bond Future	Sell	80	0.00

R207 Bond Future

R207 On 04/08/2016	Bond Future	Sell	25	0.00
R207 On 04/08/2016	Bond Future	Buy	25	0.00
R207 On 04/08/2016	Bond Future	Sell	75	0.00
R207 On 04/08/2016	Bond Future	Buy	75	0.00
R207 On 04/08/2016	Bond Future	Buy	100	0.00
R207 On 04/08/2016	Bond Future	Sell	100	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	Sell	4	0.00
R209 On 04/08/2016	Bond Future	Buy	4	0.00

R212 Bond Future

R212 On 04/08/2016	Bond Future	Buy	2	0.00
R212 On 04/08/2016	Bond Future	Sell	2	0.00
R212 On 04/08/2016	Bond Future	Buy	2	0.00
R212 On 04/08/2016	Bond Future	Sell	2	0.00
R212 On 04/08/2016	Bond Future	Buy	3	0.00
R212 On 04/08/2016	Bond Future	Sell	3	0.00
R212 On 04/08/2016	Bond Future	Buy	11	0.00
R212 On 04/08/2016	Bond Future	Sell	11	0.00
R212 On 04/08/2016	Bond Future	Sell	13	0.00
R212 On 04/08/2016	Bond Future	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 04/08/2016	Bond Future		Sell	13	0.00
R212 On 04/08/2016	Bond Future		Buy	13	0.00
R212 On 04/08/2016	Bond Future		Buy	14	0.00
R212 On 04/08/2016	Bond Future		Sell	14	0.00
R212 On 04/08/2016	Bond Future		Buy	29	0.00
R212 On 04/08/2016	Bond Future		Sell	29	0.00
R212 On 04/08/2016	Bond Future		Buy	72	0.00
R212 On 04/08/2016	Bond Future		Sell	72	0.00
R212 On 04/08/2016	Bond Future		Buy	147	0.00
R212 On 04/08/2016	Bond Future		Sell	147	0.00
R212 On 04/08/2016	Bond Future		Sell	306	0.00
R212 On 04/08/2016	Bond Future		Buy	306	0.00
Grand Total for Daily Detailed Turnover:				1,493	0.00